AB CAP 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 1345 AVENUE OF THE AMERICAS NEW YORK, NY, 10105
Telephone	2129691000
CIK	0000081443
Symbol	ABAEX
Fiscal Year	07/31

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0000081443
Filer CCC	********
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	☐ LIVE ☐ TEST
Would you like a Return Copy?	☐
Is this an electronic copy of an official filing submitted in paper format?	☐

Submission Contact Information

Name	
Phone	
E-Mail Address	

Notification Information

Notify via Filing Website only?	☐
Notification E-mail Address	
Series ID	S000047072
Class (Contract) ID	C000147170
	C000147172
	C000147171

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	AB CAP FUND, INC.
b. Investment Company Act file number for Registrant: (e.g., 811-______)	811-01716

c. CIK number of Registrant	0000081443
d. LEI of Registrant	549300I24E20QB4B6Y20
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 All Market Income Portfolio
b. EDGAR series identifier (if any).	S000047072
c. LEI of Series.	5493004TONCXNNAORV64

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?	☐ Yes ☒ 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.	92463903.75
b. Total liabilities.	1104480.29
c. Net assets.	91359423.46

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.	2646662.89000000

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 Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	Australia Dollar					
				Interest Rate Risk (DV01)		
		96.76000000	22.51000000	-94.00000000	-2482.71000000	0.00000000
				Interest Rate Risk (DV100)		

		9624.75000000	2295.02000000	-9254.44000000	-236592.52000000	0.00000000
#2	Canada Dollar					
				Interest Rate Risk (DV01)		
		51.88000000	12.11000000	-76.09000000	-1608.46000000	0.00000000
				Interest Rate Risk (DV100)		
		5153.83000000	1242.76000000	-7485.47000000	-153295.82000000	0.00000000
#3	Switzerland Franc					
				Interest Rate Risk (DV01)		
		3.94000000	0.64000000	2.94000000	-5.94000000	0.00000000
				Interest Rate Risk (DV100)		
		393.86000000	63.41000000	288.45000000	-561.86000000	0.00000000
#4	Euro Member Countries					
				Interest Rate Risk (DV01)		
		-46.56000000	-67.35000000	-331.39000000	-1092.47000000	-0.02000000
				Interest Rate Risk (DV100)		
		-4559.43000000	-6709.40000000	-32817.06000000	-105447.55000000	-0.02000000
#5	United Kingdom Pound					
				Interest Rate Risk (DV01)		
		-13.06000000	-8.48000000	22.77000000	87.17000000	-0.01000000
				Interest Rate Risk (DV100)		
		-1259.56000000	-849.62000000	2271.87000000	8436.84000000	-0.01000000
#6	Japan Yen					
				Interest Rate Risk (DV01)		
		-11.17000000	-7.22000000	1.29000000	0.93000000	0.00000000
				Interest Rate Risk (DV100)		
		-1074.54000000	-724.54000000	127.06000000	90.73000000	0.00000000
#7	New Zealand Dollar					
				Interest Rate Risk (DV01)		

		19.12000000	-7.90000000	-53.31000000	-785.23000000	0.00000000
				Interest Rate Risk (DV100)		
		1911.12000000	-784.70000000	-5264.28000000	-74931.43000000	0.00000000
#8	Sweden Krona					
				Interest Rate Risk (DV01)		
		-11.38000000	5.57000000	24.69000000	-82.57000000	0.00000000
				Interest Rate Risk (DV100)		
		-1138.34000000	552.95000000	2421.35000000	-7832.62000000	0.00000000
#9	United States Dollar					
				Interest Rate Risk (DV01)		
		-131.47000000	-1000.18000000	-2297.30000000	-11281.24000000	-2917.80000000
				Interest Rate Risk (DV100)		
		-12554.84000000	-99934.83000000	-237250.76000000	-1124191.78000000	-215647.93000000

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**
Investment grade	-0.76000000	-45.81000000	-110.93000000	-179.70000000	-228.31000000
Non-Investment grade	-42.19000000	-1226.46000000	-10335.47000000	-1450.04000000	-1556.41000000

For purposes of Item B.3., calculate value as the sum of the absolute values of:
(i) the value of each debt security,
(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

Item B.4. Securities lending.

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

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
#1	J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	179742.72000000
#2	State Street Bank and Trust Company	571474TGEMMWANRLN572	743571.95000000
#3	Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310	224044.21000000
#4	BMO Capital Markets Corp.	RUC0QBLBRPRCU4W1NE59	50018.00000000
#5	Barclays Capital Inc.	AC28XWWI3WIBK2824319	94853.44000000
#6	Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	28010.00000000
#7	Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	280442.20000000

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

☒ Yes ☐ No

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

Aggregate Info Record	Aggregate principal amount	Aggregate value of collateral	Investment category *
#1	325656.57000000	254825.93000000	agency debentures and agency strip
#2	923383.19000000	970573.23000000	U.S. Treasuries (including strips)

* Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; U.S. Treasuries (including strips); other instrument).
If "other instrument," include a brief description, including, if applicable, whether it is an irrevocable letter of credit.

Item B.5. Return information.

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

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	0.86000000	0.77000000	0.88000000	C000147170
#2	0.78000000	0.68000000	0.79000000	C000147172
#3	0.84000000	0.75000000	0.76000000	C000147171

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.

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		5379.97000000	-36403.66000000	-35122.14000000	-52058.66000000	-12200.84000000	240389.10000000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
	Swap	5379.97000000	-36403.66000000	-35122.14000000	-52058.66000000	-12200.84000000	240389.10000000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Equity Contracts		-521371.53000000	324731.29000000	-161596.81000000	-51313.29000000	-338847.46000000	126022.03000000
	Forward	—	—	—	—	—	—
	Future	54220.07000000	44524.85000000	-77508.16000000	-70609.84000000	82863.81000000	143100.44000000
	Option	-629029.58000000	274004.93000000	-91998.28000000	23832.86000000	-433583.10000000	14727.56000000
	Swaption	—	—	—	—	—	—
	Swap	53526.33000000	6201.51000000	7898.57000000	-4536.31000000	11871.83000000	-31805.97000000
	Warrant	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
	Other	-88.35000000	0.00000000	11.06000000	0.00000000	0.00000000	0.00000000
Foreign Exchange Contracts		0.00000000	296158.40000000	0.00000000	-116040.17000000	0.00000000	50433.45000000
	Forward	0.00000000	296158.40000000	0.00000000	-116040.17000000	0.00000000	50433.45000000
	Future	—	—	—	—	—	—
	Option	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
	Swaption	—	—	—	—	—	—
	Swap	—	—	—	—	—	—
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Interest Rate Contracts		-30653.30000000	213749.63000000	74363.91000000	314151.06000000	146466.90000000	-278958.59000000
	Forward	—	—	—	—	—	—
	Future	36672.80000000	45530.14000000	36742.02000000	183184.11000000	242662.66000000	-242377.18000000

	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	-67326.10000000	168219.49000000	37621.89000000	130966.95000000	-96195.76000000	-36581.41000000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Other Contracts		0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
	Swaption	—	—	—	—	—	—
	Swap	—	—	—	—	—	—
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—

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	774545.52000000	-586920.95000000
Month 2	315680.01000000	308597.29000000
Month 3	513850.44000000	160806.65000000

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	2860427.72000000	228357.86000000	1273563.48000000
Month 2	1666399.66000000	240174.06000000	2869303.53000000
Month 3	2148945.16000000	254675.68000000	2494681.52000000

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 VaRof 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).	REPUBLIC OF KENYA
b. LEI (if any) of issuer. (1)	549300VVURQQYU45PR87
c. Title of the issue or description of the investment.	Republic of Kenya Government International Bond
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	XS1028952403

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	219787.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.240574526059

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KENYA
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.

For debt securities, also provide:

a. Maturity date.	2024-06-24

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.87500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 2

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD COP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	21GFKBBXVT4
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Colombia Peso
e. Value. (4)	-21424.23000000
f. Exchange rate.	3771.77320000
g. Percentage value compared to net assets of the Fund.	-0.02345048730

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	4880087728.38000000
Description of currency sold.	Colombia Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	1272420.20000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-21424.23000000

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).	Vornado Realty Trust
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Vornado Realty Trust
d. CUSIP (if any).	929042851

At least one of the following other identifiers:

- ISIN	US9290428518

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	194.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5049.82000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005527421046

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment

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

Schedule of Portfolio Investments Record: 4

Item C.1. Identification of investment.

a. Name of issuer (if any).	Hersha Hospitality Trust
b. LEI (if any) of issuer. (1)	549300DNC58BIN1VO064
c. Title of the issue or description of the investment.	Hersha Hospitality Trust
d. CUSIP (if any).	427825609

At least one of the following other identifiers:

- ISIN	US4278256098

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2065.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49415.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.054089056310

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS236S5 IRS EUR R F .00000 SS236S5 /-00.1190000 / Short: SS236S5 IRS EUR P V 06MLIBOR IS236T6 IRSLV513034 LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS236S5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	60000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-21.16000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.00002316126

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.11900000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-14.68000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	63.28000000

ii. Termination or maturity date.	2030-06-19

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	60000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-18.34000000

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).	Credit Suisse International
b. LEI (if any) of issuer. (1)	E58DKGMJYYYJLN8C3868
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CNY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FVKBBB5V8
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi

e. Value. (4)	-3859.07000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	-0.00422405248

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Credit Suisse International	E58DKGMJYYYJLN8C3868

i. Amount and description of currency sold.

Amount of currency sold.	5091114.95000000

Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	783701.45000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-3859.07000000

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).	Republic of Ghana
b. LEI (if any) of issuer. (1)	213800PP4399SNNXZ126
c. Title of the issue or description of the investment.	Ghana Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1968714623

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	195975.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.214509891347

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GHANA
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.

For debt securities, also provide:

a. Maturity date.	2051-03-26

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.95000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 8

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HGKBB18DP
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-1395.17000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00152712215

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	7493677.50000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	100539.04000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-1395.17000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 9

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SS293N7 IRS EUR R F .11450 IS293N7 CCPVANILLA / Short: SS293N7 IRS EUR P V 06MEURIB IS293O8 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS293N7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	490000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount

d. Currency. (3)	Euro Member Countries
e. Value. (4)	10646.44000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.011653357252

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.11500000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	171.43000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	790.56000000

ii. Termination or maturity date.	2031-05-11

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries

iv. Notional amount.	490000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	10645.63000000

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).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED EUR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBB0VBX
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4978.18000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	0.005449005490

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	Unknown
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	2299239.45000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1951000.00000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2021-09-15

iv. Unrealized appreciation or depreciation. (24)	4978.18000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AY48 IRS EUR R V 06MEUBOR IS2AY59 IRSLV515344 LCH / Short: BS2AY48 IRS EUR P F .00000 IS2AY48 IRSLV515344 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AY48
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	80000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	198.44000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000217208025

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Euribor 6 Month
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-2.35000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	-0.05500000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.12000000

ii. Termination or maturity date.	2031-08-30

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	80000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	198.44000000

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 12

Item C.1. Identification of investment.	
a. Name of issuer (if any).	OMV AG
b. LEI (if any) of issuer. (1)	549300V62YJ9HTLRI486
c. Title of the issue or description of the investment.	OMV AG
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	AT0000743059

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	620.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	34342.26000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.037590276623

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)	AUSTRIA
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).	Intuit Inc
b. LEI (if any) of issuer. (1)	VI90HBPH7XSFMB9E4M29
c. Title of the issue or description of the investment.	Intuit Inc
d. CUSIP (if any).	461202103

At least one of the following other identifiers:

- ISIN	US4612021034

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	16983.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.018589543756

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: 14

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dow Inc
b. LEI (if any) of issuer. (1)	5493003S21INSLK2IP73
c. Title of the issue or description of the investment.	Dow Inc
d. CUSIP (if any).	260557103
At least one of the following other identifiers:	
- ISIN	US2605571031

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2235.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140581.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.153877394006

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: 15

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Imperial Brands PLC
b. LEI (if any) of issuer. (1)	549300DFVPOB67JL3A42
c. Title of the issue or description of the investment.	Imperial Brands PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	GB0004544929

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6693.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	141937.07000000
f. Exchange rate.	0.72735200

g. Percentage value compared to net assets of the Fund.	0.155361170883

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 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 16

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Omega Healthcare Investors Inc
b. LEI (if any) of issuer. (1)	549300OJ7ENK42CZ8E73
c. Title of the issue or description of the investment.	Omega Healthcare Investors Inc
d. CUSIP (if any).	681936100
At least one of the following other identifiers:	
- ISIN	US6819361006

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4303.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	144279.59000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.157925241355

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD KRW
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GJKBCH0HD
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	4647.45000000
f. Exchange rate.	1159.53965517

g. Percentage value compared to net assets of the Fund.	0.005086995762

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	398540023.00000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	348352.83000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-28
iv. Unrealized appreciation or depreciation. (24)	4647.45000000

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).	BlackRock Inc
b. LEI (if any) of issuer. (1)	549300LRIF3NWCU26A80
c. Title of the issue or description of the investment.	BlackRock Inc
d. CUSIP (if any).	09247X101

At least one of the following other identifiers:

- ISIN	US09247X1019

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	194.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	182998.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.200305839364

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: 19

Item C.1. Identification of investment.	
a. Name of issuer (if any).	UMH Properties Inc
b. LEI (if any) of issuer. (1)	529900OM5K3PJ11F0Q09

c. Title of the issue or description of the investment.	UMH Properties Inc
d. CUSIP (if any).	903002509

At least one of the following other identifiers:

- ISIN	US9030025095

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	153178.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.167665243714

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 20

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED NOK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GHKBBZQP4
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	973.52000000
f. Exchange rate.	8.69437931
g. Percentage value compared to net assets of the Fund.	0.001065593414

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	NORWAY

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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	185123.72000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1618000.00000000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2021-10-13

iv. Unrealized appreciation or depreciation. (24)	973.52000000

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).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED HUF / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FUKBB3PV8
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	-122.30000000
f. Exchange rate.	295.69338000
g. Percentage value compared to net assets of the Fund.	-0.00013386686

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	HUNGARY

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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	288143.63000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	85166000.00000000
Description of currency purchased.	Hungary Forint
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	-122.30000000

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).	SoftBank Corp
b. LEI (if any) of issuer. (1)	353800M1YCTS9JRBJ535
c. Title of the issue or description of the investment.	SoftBank Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3732000009

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	160593.99000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.175782621997

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)	JAPAN
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).	SPDR MSCI Europe Industrials UCITS ETF
b. LEI (if any) of issuer. (1)	54930057M4Z3UU0DFR13
c. Title of the issue or description of the investment.	SPDR MSCI Europe Industrials UCITS ETF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00BKWQ0J47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1240.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	371376.72000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.406500726400

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)	Registered fund

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 24

Item C.1. Identification of investment.

a. Name of issuer (if any).	Accenture PLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Accenture PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00B4BNMY34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	652.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	219437.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.240191007877

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	IRELAND

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 25

Item C.1. Identification of investment.

a. Name of issuer (if any).	BROOKFIELD PROPERTY PART
b. LEI (if any) of issuer. (1)	5493004J5Z0TZW83NU62
c. Title of the issue or description of the investment.	Brookfield Property Partners LP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BMG162491564

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2779.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71559.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.078327168988

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-preferred
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 26

Item C.1. Identification of investment.

a. Name of issuer (if any).	ASX Clear (Futures)
b. LEI (if any) of issuer. (1)	549300ZD7BBOVZFVHK49
c. Title of the issue or description of the investment.	SPI 200 FUTURES SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00SLLFMR4
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-536.67000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	-0.00058742708

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ASX Clear (Futures)	549300ZD7BBOVZFVHK49

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	S&P ASX Share Price Index 200
Index identifier, if any.	XPU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-16
iv. Aggregate notional amount or contract value on trade date.	186716.36000000
ISO Currency Code.	Australia Dollar

v. Unrealized appreciation or depreciation. (24)	-536.67000000

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).	Orix JREIT Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Orix JREIT Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3040880001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	78.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	139034.46000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.152184038312

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	135622.76000000

Schedule of Portfolio Investments Record: 28

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SS1ZTI3 IRS CNY R F 2.54740 SS1ZTI3/2.5474 CCP / Short: SS1ZTI3 IRS CNY P V 00MCNRR0 CNRR007/1W/CCP/SS1ZTJ4
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1ZTI3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	740000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	860.99000000
f. Exchange rate.	6.46320000
g. Percentage value compared to net assets of the Fund.	0.000942420570

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.54700000
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	717.15000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	CFETS China Fixing Repo Rate 7 Days
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7

Payments: Base currency	China Yuan Renminbi
Payments: Amount	-609.63000000

ii. Termination or maturity date.	2025-02-17

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.00000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	740000.00000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	860.99000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 29

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD JPY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB0NQR
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-24.64000000
f. Exchange rate.	110.00354800
g. Percentage value compared to net assets of the Fund.	-0.00002697039

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	17031000.00000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	154797.64000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-24.64000000

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).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED ZAR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB0QVL
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	2823.19000000
f. Exchange rate.	14.55371040
g. Percentage value compared to net assets of the Fund.	0.003090201199

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	144089.65000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2138127.00000000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	2823.19000000

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).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB33RG
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone

e. Value. (4)	-4471.46000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	-0.00489436100

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	1638000.00000000

Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	183934.42000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-4471.46000000

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: 32

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: BS2AXU7 IRS SEK R V 03MSTIBO IS2AXV8 CCPVANILLA / Short: BS2AXU7 IRS SEK P F .61500 IS2AXU7 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AXU7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3750000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Sweden Krona
e. Value. (4)	-25.13000000
f. Exchange rate.	8.62945000

g. Percentage value compared to net assets of the Fund.	-0.00002750674

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Stockholm Interbank Offer Rate 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Sweden Krona
Receipts: Amount.	-2.08000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.61500000
Payments: Base currency	Sweden Krona
Payments: Amount	-64.06000000

ii. Termination or maturity date.	2031-08-30

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Sweden Krona
Upfront receipts.	0.00000000
ISO Currency Code.	Sweden Krona
iv. Notional amount.	3750000.00000000
ISO Currency Code.	SEK
v. Unrealized appreciation or depreciation. (24)	-25.13000000

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: 33

Item C.1. Identification of investment.

a. Name of issuer (if any).	Republic of Senegal
b. LEI (if any) of issuer. (1)	549300NP14ZLQGWIUZ97
c. Title of the issue or description of the investment.	Senegal Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1790134362

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	207787.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.227439592031

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SENEGAL

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.

For debt securities, also provide:

a. Maturity date.	2048-03-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.75000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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).	Chipotle Mexican Grill Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Chipotle Mexican Grill Inc
d. CUSIP (if any).	169656105

At least one of the following other identifiers:

- ISIN	US1696561059

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41873.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045833542303

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: 35

Item C.1. Identification of investment.

a. Name of issuer (if any).	Volvo AB
b. LEI (if any) of issuer. (1)	549300HGV012CNC8JD22
c. Title of the issue or description of the investment.	Volvo AB

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000115446

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4661.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	105538.06000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.115519621296

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)	SWEDEN
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: 36

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FCKBB4H8Z
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-1036.94000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00113501154

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	195841.39000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	810000.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-1036.94000000

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).	Atco Ltd/Canada
b. LEI (if any) of issuer. (1)	5299005SPZ1QYL51JD25
c. Title of the issue or description of the investment.	Atco Ltd/Canada
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	CA0467894006

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1115.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	37515.75000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.041063908438

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) b. Investment ISO country code. (9)	CANADA (FEDERAL LEVEL)

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).	MONMOUTH REIT
b. LEI (if any) of issuer. (1)	549300DFIUDCN3KVN260
c. Title of the issue or description of the investment.	Monmouth Real Estate Investment Corp
d. CUSIP (if any).	609720404
At least one of the following other identifiers:	
- ISIN	US6097204043

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7925.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	200185.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.219118611324

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 39

Item C.1. Identification of investment.

a. Name of issuer (if any).	NetApp Inc
b. LEI (if any) of issuer. (1)	QTX3D84DZDD5JYOCYH15
c. Title of the issue or description of the investment.	NetApp Inc
d. CUSIP (if any).	64110D104

At least one of the following other identifiers:

- ISIN	US64110D1046

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1436.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127703.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.139781398747

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: 40

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED NZD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD9F
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	4815.74000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	0.005271202266

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NEW ZEALAND
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	207283.95000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	301000.00000000
Description of currency purchased.	New Zealand Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	4815.74000000

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).	Snam SpA
b. LEI (if any) of issuer. (1)	8156002278562044AF79
c. Title of the issue or description of the investment.	Snam SpA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IT0003153415

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	24433.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	144462.66000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.158125625719

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)	ITALY
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 42

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Aisin Corp
b. LEI (if any) of issuer. (1)	3538004IOK08PDY6I723
c. Title of the issue or description of the investment.	Aisin Corp
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	JP3102000001
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	300.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	11451.46000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.012534514302
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)	JAPAN
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: 43

Item C.1. Identification of investment.	
a. Name of issuer (if any).	BP PLC
b. LEI (if any) of issuer. (1)	213800LH1BZH3DI6G760
c. Title of the issue or description of the investment.	BP PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0007980591
Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	16030.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United Kingdom Pound
e. Value. (4)	65214.75000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.071382619909

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 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?	☐ 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).	National Bank of Canada
b. LEI (if any) of issuer. (1)	BSGEFEIOM18Y80CKCV46
c. Title of the issue or description of the investment.	National Bank of Canada
d. CUSIP (if any).	633067103
At least one of the following other identifiers:	
- ISIN	CA6330671034
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1984.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	157474.55000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.172368152113
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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 45

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2A6X1 IRS SEK R V 03MSTIBO IS2A6Y2 CCPVANILLA / Short: BS2A6X1 IRS SEK P F .61750 IS2A6X1 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2A6X1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2790000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	Sweden Krona
e. Value. (4)	-572.97000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	-0.00062716026

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Stockholm Interbank Offer Rate 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Sweden Krona
Receipts: Amount.	-114.63000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.61800000
Payments: Base currency	Sweden Krona
Payments: Amount	-2344.96000000

ii. Termination or maturity date.	2031-07-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Sweden Krona
Upfront receipts.	0.00000000
ISO Currency Code.	Sweden Krona

iv. Notional amount.	2790000.00000000
ISO Currency Code.	SEK
v. Unrealized appreciation or depreciation. (24)	-573.72000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 46

Item C.1. Identification of investment.

a. Name of issuer (if any).	ASML Holding NV
b. LEI (if any) of issuer. (1)	724500Y6DUVHQD6OXN27
c. Title of the issue or description of the investment.	ASML Holding NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0010273215

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13343.80000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.014605827723

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)	NETHERLANDS
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	12481.79000000

Schedule of Portfolio Investments Record: 47

Item C.1. Identification of investment.

a. Name of issuer (if any).	Philip Morris International Inc
b. LEI (if any) of issuer. (1)	HL3H1H2BGXWVG3BSWR90

c. Title of the issue or description of the investment.	Philip Morris International Inc
d. CUSIP (if any).	718172109

At least one of the following other identifiers:

- ISIN	US7181721090

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1929.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	198687.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.217478386438

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: 48

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETROLEOS MEXICANOS
b. LEI (if any) of issuer. (1)	549300CAZKPF4HKMPX17
c. Title of the issue or description of the investment.	Petroleos Mexicanos
d. CUSIP (if any).	71654QDD1

At least one of the following other identifiers:

- ISIN	US71654QDD16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	97000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	92612.69000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.101371797776

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
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.

For debt securities, also provide:

a. Maturity date.	2050-01-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.69000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 49

Item C.1. Identification of investment.

a. Name of issuer (if any).	International Business Machines Corp
b. LEI (if any) of issuer. (1)	VGRQXHF3J8VDLUA7XE92
c. Title of the issue or description of the investment.	International Business Machines Corp
d. CUSIP (if any).	459200101

At least one of the following other identifiers:

- ISIN	US4592001014

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1306.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	183284.04000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.200618647818

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 50

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Hersha Hospitality Trust
b. LEI (if any) of issuer. (1)	549300DNC58BIN1VO064
c. Title of the issue or description of the investment.	Hersha Hospitality Trust
d. CUSIP (if any).	427825708
At least one of the following other identifiers:	
- ISIN	US4278257088

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1602.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37983.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.041575809655

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 51

Item C.1. Identification of investment.

a. Name of issuer (if any).	CENTERSPACE
b. LEI (if any) of issuer. (1)	5493002LG2SH9EEHT720
c. Title of the issue or description of the investment.	Centerspace
d. CUSIP (if any).	15202L206

At least one of the following other identifiers:

- ISIN	US15202L2060

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2679.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71730.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.078514319906

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 52

Item C.1. Identification of investment.

a. Name of issuer (if any).	Valero Energy Corp

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

At least one of the following other identifiers:

- ISIN	US91913Y1001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	454.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30104.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032951981152

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: 53

Item C.1. Identification of investment.

a. Name of issuer (if any).	Amphenol Corp
b. LEI (if any) of issuer. (1)	549300D3L3G0R4U4VT04
c. Title of the issue or description of the investment.	Amphenol Corp
d. CUSIP (if any).	032095101

At least one of the following other identifiers:

- ISIN	US0320951017

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3304.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	253185.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.277131258507

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).	Persimmon PLC
b. LEI (if any) of issuer. (1)	213800XI72Y57UWN6F31

c. Title of the issue or description of the investment.	Persimmon PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0006825383

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3766.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	152415.46000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.166830584331

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 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?	☐ 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).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AGR5 IRS NZD R F 1.77350 IS2AGR5 CCPVANILLA / Short: SS2AGR5 IRS NZD P V 03MNZDBB IS2AGS6 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AGR5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	830000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-9150.56000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	-0.01001600016

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-interest rate

Item C.5. Country of investment or issuer.

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

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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A

If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.77400000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	1480.01000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	New Zealand Bank Bills 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	-378.61000000

ii. Termination or maturity date.	2031-07-26

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	830000.00000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-9150.56000000

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).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SS1ZW84 IRS CNY R F 2.59750 SS1ZW84/CCP / Short: SS1ZW84 IRS CNY P V 00MCNRR0 CNRR007/1W/CCP/SS1ZW95
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1ZW84
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2204000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	3126.86000000
f. Exchange rate.	6.46320000
g. Percentage value compared to net assets of the Fund.	0.003422591651

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.59800000
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	1866.81000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	CFETS China Fixing Repo Rate 7 Days
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7
Payments: Base currency	China Yuan Renminbi
Payments: Amount	-1587.48000000

ii. Termination or maturity date.	2025-02-20

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.00000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	2204000.00000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	3126.86000000

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).	AGNC Investment Corp
b. LEI (if any) of issuer. (1)	5TRACI5HRMELWV32OF39
c. Title of the issue or description of the investment.	AGNC Investment Corp
d. CUSIP (if any).	00123Q104
At least one of the following other identifiers:	
- ISIN	US00123Q1040

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	9202.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	150084.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.164279298528

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 58

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	Long: IS1JYN5 IRS USD R V 12MUSCPI IS1JYO6 INFLATIONZERO / Short: IS1JYN5 IRS USD P F 2.21250 IS1JYN5 INFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS1JYN5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	610000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount

d. Currency. (3)	United States Dollar
e. Value. (4)	16735.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.018318504393

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1826
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1826
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	2.21300000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2023-01-19

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	610000.00000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	16735.68000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 59

Item C.1. Identification of investment.

a. Name of issuer (if any).	Uniper SE
b. LEI (if any) of issuer. (1)	549300UXRTWGIBZQ4J67
c. Title of the issue or description of the investment.	Uniper SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000UNSE018

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2006.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	79643.58000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.087176097422

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)	GERMANY
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: 60

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Alliance Bernstein
b. LEI (if any) of issuer. (1)	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	26711136.09000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26711136.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	29.23741752999

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	☐ 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: 61

Item C.1. Identification of investment.

a. Name of issuer (if any).	URSTADT BIDDLE PROPERTIE
b. LEI (if any) of issuer. (1)	549300XXD0YL0AER3Z82
c. Title of the issue or description of the investment.	Urstadt Biddle Properties Inc
d. CUSIP (if any).	917286882

At least one of the following other identifiers:

- ISIN	US9172868823

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53100.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.058122083074

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 62

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Royal Dutch Shell PLC
b. LEI (if any) of issuer. (1)	21380068P1DRHMJ8KU70
c. Title of the issue or description of the investment.	Royal Dutch Shell PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	GB00B03MLX29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3210.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	63620.41000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.069637490682

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 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 63

Item C.1. Identification of investment.

a. Name of issuer (if any).	AbbVie Inc
b. LEI (if any) of issuer. (1)	FR5LCKFTG8054YNNRU85
c. Title of the issue or description of the investment.	AbbVie Inc
d. CUSIP (if any).	00287Y109

At least one of the following other identifiers:

- ISIN	US00287Y1091

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1811.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	218732.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.239419834009

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: 64

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	AK64631 ALLIANCE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AK64631

Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1870.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	134920.40000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.147680879421

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

2. The reference instrument is an index or custom basket. (26)

Index name.	EURO STOXX 50 Index
Index identifier, if any.	SX5E Index
Narrative description. (27)	

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	1.00000000
v. Exercise price or rate.	3525.00000000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2022-02-18
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-7864.41000000

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: 65

Item C.1. Identification of investment.

a. Name of issuer (if any).	Tractor Supply Co
b. LEI (if any) of issuer. (1)	549300OJ9VZHZRO6I137

c. Title of the issue or description of the investment.	Tractor Supply Co
d. CUSIP (if any).	892356106

At least one of the following other identifiers:

- ISIN	US8923561067

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	235.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45648.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.049966109976

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: 66

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED GBP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB9HFG
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	446.96000000
f. Exchange rate.	0.72732872
g. Percentage value compared to net assets of the Fund.	0.000489232509

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	530627.90000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	386266.00000000
Description of currency purchased.	United Kingdom Pound
iii. Settlement date.	2021-09-15

iv. Unrealized appreciation or depreciation. (24)	446.96000000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 67

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Asahi Group Holdings Ltd
b. LEI (if any) of issuer. (1)	353800KAJ02XNHLCJW79
c. Title of the issue or description of the investment.	Asahi Group Holdings Ltd
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	JP3116000005

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3650.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	169668.85000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.185715762615

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)	JAPAN
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: 68

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Publicis Groupe SA
b. LEI (if any) of issuer. (1)	2138004KW8BV57III342
c. Title of the issue or description of the investment.	Publicis Groupe SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	FR0000130577

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	39390.04000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.043115464730

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 69

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS75417 TRS CHF R E SELS75417/ZERO RATE / Short: SELS75417 TRS CHF P F .00000 SELS75417/SMU1
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS75417
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	121526.06000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Switzerland Franc
e. Value. (4)	2898.11000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.003172206971

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-equity

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Soybean Meal
Index identifier, if any.	SMU1 Comdty
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Switzerland Franc
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-09-17

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Switzerland Franc
Upfront receipts.	0.00000000
ISO Currency Code.	Switzerland Franc
iv. Notional amount.	121526.06000000
ISO Currency Code.	CHF
v. Unrealized appreciation or depreciation. (24)	2898.11000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 70

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD INR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	21GOKBB4K5B

identifier used	
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-7406.62000000
f. Exchange rate.	73.25279310
g. Percentage value compared to net assets of the Fund.	-0.00810712208

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	22058110.00000000
Description of currency sold.	India Rupee

ii. Amount and description of currency purchased.

Amount of currency purchased.	293716.51000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-08
iv. Unrealized appreciation or depreciation. (24)	-7406.62000000

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: 71

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED NOK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBBTJQ8
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	5119.60000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	0.005603800687

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NORWAY
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	332980.31000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2939439.29000000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	5119.60000000

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: 72

Item C.1. Identification of investment.

a. Name of issuer (if any).	Commonwealth Bank of Australia
b. LEI (if any) of issuer. (1)	MSFSBD3QN1GSN7Q6C537
c. Title of the issue or description of the investment.	Commonwealth Bank of Australia
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU000000CBA7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2471.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	180042.30000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.197070311065

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)	AUSTRALIA
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: 73

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Japan Post Insurance Co Ltd
b. LEI (if any) of issuer. (1)	54930042SK2Z708BA841
c. Title of the issue or description of the investment.	Japan Post Insurance Co Ltd
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	JP3233250004
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	54480.23000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.059632852240
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)	JAPAN
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: 74

Item C.1. Identification of investment.

a. Name of issuer (if any).	PICC Property & Casualty Co Ltd
b. LEI (if any) of issuer. (1)	300300F1000311000017
c. Title of the issue or description of the investment.	PICC Property & Casualty Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CNE100000593

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	94000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar

e. Value. (4)	84986.54000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.093024383015

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)	CHINA
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: 75

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED PLN / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FPKBBWLTZ
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	-655.16000000
f. Exchange rate.	3.83002960
g. Percentage value compared to net assets of the Fund.	-0.00071712361

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	POLAND
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	75212.81000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	285558.00000000
Description of currency purchased.	Poland Zloty
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	-655.16000000

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: 76

Item C.1. Identification of investment.

a. Name of issuer (if any).	Rio Tinto Ltd
b. LEI (if any) of issuer. (1)	529900X2VMAQT2PE0V24
c. Title of the issue or description of the investment.	Rio Tinto Ltd
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	AU000000RIO1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1778.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	144667.14000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.158349444995

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)	AUSTRALIA
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: 77

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAP SE
b. LEI (if any) of issuer. (1)	529900D6BF99LW9R2E68
c. Title of the issue or description of the investment.	SAP SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0007164600

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1711.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	257009.22000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.281316595777

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)	GERMANY
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: 78

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited

b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AQT7 IRS USD R F 1.24650 IS2AQT7 CCPVANILLA / Short: SS2AQT7 IRS USD P V 03MLIBOR IS2AQU8 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AQT7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	260000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-1645.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00180108404

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.24700000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	117.03000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months

Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-12.59000000

ii. Termination or maturity date.	2031-08-18
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	260000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1645.46000000

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: 79

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVERNMENT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	Indonesia Treasury Bond
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	IDG000011107

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1438000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	118720.07000000
f. Exchange rate.	14262.50000000
g. Percentage value compared to net assets of the Fund.	0.129948357272

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
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.

For debt securities, also provide:

a. Maturity date.	2029-03-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	9.00000000

c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 80

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited

b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AXY1 IRS JPY R V 12MTONAR IS2AXZ2 IRSLV515341 LCH / Short: BS2AXY1 IRS JPY P F .00000 IS2AXY1 IRSLV515341 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AXY1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	38200000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Japan Yen
e. Value. (4)	-55.23000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	-0.00006045353

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Tokyo Overnight Average Rate
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	12
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	-77.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Japan Yen
Payments: Amount	0.00000000

ii. Termination or maturity date.	2031-08-30

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.00000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	38200000.00000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	-55.23000000

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: 81

Item C.1. Identification of investment.

a. Name of issuer (if any).	Thermo Fisher Scientific Inc
b. LEI (if any) of issuer. (1)	HCHV7422L5HDJZCRFL38
c. Title of the issue or description of the investment.	Thermo Fisher Scientific Inc
d. CUSIP (if any).	883556102

At least one of the following other identifiers:

- ISIN	US8835561023

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	248.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	137627.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.150644120538

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: 82

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2ATR6 IRS USD R F 1.25450 IS2ATR6 CCPVANILLA / Short: SS2ATR6 IRS USD P V 03MLIBOR IS2ATS7 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2ATR6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5570000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-32701.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.03579477492

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.25500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	1552.79000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-178.77000000

ii. Termination or maturity date.	2031-08-23

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	5570000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-32701.90000000

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: 83

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED NZD / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB33Z7
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	1603.09000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	0.001754706782

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	NEW ZEALAND
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	82954.93000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	120000.00000000
Description of currency purchased.	New Zealand Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	1603.09000000

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: 84

Item C.1. Identification of investment.

a. Name of issuer (if any).	Endesa SA
b. LEI (if any) of issuer. (1)	549300LHK07F2CHV4X31
c. Title of the issue or description of the investment.	Endesa SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0130670112

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4691.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	112781.82000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.123448480439

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)	SPAIN
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: 85

Item C.1. Identification of investment.

a. Name of issuer (if any).	Global Net Lease Inc
b. LEI (if any) of issuer. (1)	549300NUYANCT5SU8Z65
c. Title of the issue or description of the investment.	Global Net Lease Inc
d. CUSIP (if any).	379378300

At least one of the following other identifiers:

- ISIN	US3793783008

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3467.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	92568.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.101323866213

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 86

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD SEK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD8Q
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	-2510.14000000
f. Exchange rate.	8.62862560
g. Percentage value compared to net assets of the Fund.	-0.00274754360

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	2090000.00000000
Description of currency sold.	Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased.	239706.88000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-2510.14000000

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: 87

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cognizant Technology Solutions Corp
b. LEI (if any) of issuer. (1)	5493006IEVQEFQO40L83

c. Title of the issue or description of the investment.	Cognizant Technology Solutions Corp
d. CUSIP (if any).	192446102

At least one of the following other identifiers:

- ISIN	US1924461023

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3255.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	248389.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.271881148756

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: 88

Item C.1. Identification of investment.

a. Name of issuer (if any).	Keyera Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Keyera Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA4932711001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3361.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	80931.46000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.088585782325

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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	657.30000000

Schedule of Portfolio Investments Record: 89

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62

c. Title of the issue or description of the investment.	Long: SS2AGN1 IRS CHF R F .00000 IS2AGN1/-.125 LCH / Short: SS2AGN1 IRS CHF P V 06MLIBOR IS2AGO2 IRSLV515190 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AGN1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	270000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Switzerland Franc
e. Value. (4)	-507.57000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	-0.00055557487

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.12500000
Receipts: Base currency.	Switzerland Franc
Receipts: Amount.	-32.81000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor CHF 6 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Switzerland Franc
Payments: Amount	199.69000000

ii. Termination or maturity date.	2031-07-26

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Switzerland Franc
Upfront receipts.	0.00000000
ISO Currency Code.	Switzerland Franc
iv. Notional amount.	270000.00000000
ISO Currency Code.	CHF
v. Unrealized appreciation or depreciation. (24)	-507.57000000

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: 90

Item C.1. Identification of investment.

a. Name of issuer (if any).	Thailand Futures Exchange
b. LEI (if any) of issuer. (1)	5493006G4X6OUMF0CE07
c. Title of the issue or description of the investment.	SET50 FUTURES SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XP200B2

Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	2570.96000000
f. Exchange rate.	32.23250000
g. Percentage value compared to net assets of the Fund.	0.002814115832

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	THAILAND
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Thailand Futures Exchange	5493006G4X6OUMF0CE07

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Thai SET50 Index
Index identifier, if any.	BCU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-29
iv. Aggregate notional amount or contract value on trade date.	3065566.40000000
ISO Currency Code.	Thailand Baht
v. Unrealized appreciation or depreciation. (24)	2570.96000000

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: 91

Item C.1. Identification of investment.

a. Name of issuer (if any).	CNH Industrial NV
b. LEI (if any) of issuer. (1)	549300WGC2HZ5J67V817
c. Title of the issue or description of the investment.	CNH Industrial NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0010545661

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1550.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	25622.79000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.028046138022

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)	NETHERLANDS
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: 92

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AUN9 IRS AUD R F 1.20650 IS2AUN9 CCPVANILLA / Short: SS2AUN9 IRS AUD P V 06MBBSW IS2AUO0 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AUN9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1240000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Australia Dollar
e. Value. (4)	-12584.74000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	-0.01377497747

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.20700000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	365.88000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Australian Bank Bill Rate 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	-9.17000000

ii. Termination or maturity date.	2031-08-23

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	1240000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-12584.74000000

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: 93

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD PLN
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB0N3Q
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	-935.23000000
f. Exchange rate.	3.83002960
g. Percentage value compared to net assets of the Fund.	-0.00102368202

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	285558.00000000
Description of currency sold.	Poland Zloty

ii. Amount and description of currency purchased.

Amount of currency purchased.	73622.42000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	-935.23000000

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: 94

Item C.1. Identification of investment.	
a. Name of issuer (if any).	M&G PLC
b. LEI (if any) of issuer. (1)	254900TWUJUQ44TQJY84
c. Title of the issue or description of the investment.	M&G PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	GB00BKFB1C65

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	40053.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	113456.21000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.124186652786

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 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?	☐ 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: 95

Item C.1. Identification of investment.	
a. Name of issuer (if any).	3M Co
b. LEI (if any) of issuer. (1)	LUZQVYP4VS22CLWDAR65
c. Title of the issue or description of the investment.	3M Co
d. CUSIP (if any).	88579Y101
At least one of the following other identifiers:	
- ISIN	US88579Y1010

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1773.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	345274.02000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.377929289528

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: 96

Item C.1. Identification of investment.	
a. Name of issuer (if any).	NIKE Inc
b. LEI (if any) of issuer. (1)	787RXPR0UX0O0XUXPZ81
c. Title of the issue or description of the investment.	NIKE Inc
d. CUSIP (if any).	654106103
At least one of the following other identifiers:	
- ISIN	US6541061031

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1944.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	320254.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.350543543152

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: 97

Item C.1. Identification of investment.

a. Name of issuer (if any).	Mitsubishi Heavy Industries Ltd
b. LEI (if any) of issuer. (1)	353800TJ98PCAZROVE69
c. Title of the issue or description of the investment.	Mitsubishi Heavy Industries Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3900000005

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5500.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	145303.79000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.159046307974

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)	JAPAN
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: 98

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS64487 TRS KRW R E SELS64487/ZERO RATE / Short: SELS64487 TRS KRW P F .00000 SELS64487/KMU1
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS64487
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	201295240.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Korea (South) Won
e. Value. (4)	7292.04000000
f. Exchange rate.	1159.45000000
g. Percentage value compared to net assets of the Fund.	0.007981705360

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Korea Stock Exchange KOSPI 200 Index
Index identifier, if any.	KMU1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Korea (South) Won
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-09-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Korea (South) Won

Upfront receipts.	0.00000000
ISO Currency Code.	Korea (South) Won
iv. Notional amount.	201295240.00000000
ISO Currency Code.	KRW
v. Unrealized appreciation or depreciation. (24)	7292.04000000

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: 99

Item C.1. Identification of investment.

a. Name of issuer (if any).	Owens Corning
b. LEI (if any) of issuer. (1)	JO5M6676RDJIZ2U8X907
c. Title of the issue or description of the investment.	Owens Corning
d. CUSIP (if any).	690742101
At least one of the following other identifiers:	
- ISIN	US6907421019

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	480.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45864.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.050201717855

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: 100

Item C.1. Identification of investment.

a. Name of issuer (if any).	Aramark
b. LEI (if any) of issuer. (1)	549300MR6PG2DWZUIL39

c. Title of the issue or description of the investment.	Aramark
d. CUSIP (if any).	03852U106

At least one of the following other identifiers:

- ISIN	US03852U1060

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	220.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7653.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008377679838

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: 101

Item C.1. Identification of investment.

a. Name of issuer (if any).	Lixil Corp
b. LEI (if any) of issuer. (1)	353800KB8G4F9WUJJ886
c. Title of the issue or description of the investment.	Lixil Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3626800001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	14550.86000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.015927048846

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)	JAPAN
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: 102

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD SEK

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB33RS
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	-2603.18000000
f. Exchange rate.	8.62862560
g. Percentage value compared to net assets of the Fund.	-0.00284938313

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	1688000.00000000
Description of currency sold.	Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased.	193024.73000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-2603.18000000

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: 103

Item C.1. Identification of investment.

a. Name of issuer (if any).	Industrivarden AB
b. LEI (if any) of issuer. (1)	549300TM1DLIQI3B3T37
c. Title of the issue or description of the investment.	Industrivarden AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0000190126

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	859.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	31626.22000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.034617359438

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)	SWEDEN
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: 104

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Snap-on Inc
b. LEI (if any) of issuer. (1)	HHWAT5TDOYZMM26KKQ73
c. Title of the issue or description of the investment.	Snap-on Inc
d. CUSIP (if any).	833034101
At least one of the following other identifiers:	
- ISIN	US8330341012

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	613.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	137894.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.150936099175

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: 105

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citigroup Inc
b. LEI (if any) of issuer. (1)	6SHGI4ZSSLCXXQSBB395
c. Title of the issue or description of the investment.	Citigroup Inc
d. CUSIP (if any).	172967424
At least one of the following other identifiers:	
- ISIN	US1729674242

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	136.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9779.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010704708534

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: 106

Item C.1. Identification of investment.

a. Name of issuer (if any).	Novo Nordisk A/S
b. LEI (if any) of issuer. (1)	549300DAQ1CVT6CXN342
c. Title of the issue or description of the investment.	Novo Nordisk A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0060534915

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	926.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	92701.76000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.101469291824

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)	DENMARK

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: 107

Item C.1. Identification of investment.

a. Name of issuer (if any).	Linde PLC
b. LEI (if any) of issuer. (1)	8945002PAZHZLBGKGF02
c. Title of the issue or description of the investment.	Linde PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IE00BZ12WP82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	406.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127723.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.139803355978

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment

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

Schedule of Portfolio Investments Record: 108

Item C.1. Identification of investment.

a. Name of issuer (if any).	Omnicom Group Inc
b. LEI (if any) of issuer. (1)	HKUPACFHSSASQK8HLS17
c. Title of the issue or description of the investment.	Omnicom Group Inc
d. CUSIP (if any).	681919106

At least one of the following other identifiers:

- ISIN	US6819191064

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1215.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	88962.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.097376161791

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: 109

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Sea Ltd
b. LEI (if any) of issuer. (1)	529900OM6JLLW44YKI15
c. Title of the issue or description of the investment.	Sea Ltd
d. CUSIP (if any).	81141R100
At least one of the following other identifiers:	
- ISIN	US81141R1005

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	150.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	50748.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.055547636005

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)	CAYMAN ISLANDS
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: 110

Item C.1. Identification of investment.

a. Name of issuer (if any).	Samsung Electronics Co Ltd
b. LEI (if any) of issuer. (1)	9884007ER46L6N7EI764
c. Title of the issue or description of the investment.	Samsung Electronics Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	KR7005930003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4515.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	298072.31000000
f. Exchange rate.	1159.45000000
g. Percentage value compared to net assets of the Fund.	0.326263343956

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)	KOREA (THE REPUBLIC OF)
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: 111

Item C.1. Identification of investment.

a. Name of issuer (if any).	Aviva PLC
b. LEI (if any) of issuer. (1)	YF0Y5B0IB8SM0ZFG9G81
c. Title of the issue or description of the investment.	Aviva PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0002162385

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4371.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	24294.51000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.026592232174

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 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?	☐ 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: 112

Item C.1. Identification of investment.	
a. Name of issuer (if any).	PNC Financial Services Group Inc/The
b. LEI (if any) of issuer. (1)	CFGNEKW0P8842LEUIA51
c. Title of the issue or description of the investment.	PNC Financial Services Group Inc/The
d. CUSIP (if any).	693475105
At least one of the following other identifiers:	
- ISIN	US6934751057

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	210.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40131.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043926503123

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: 113

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED NOK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRGG
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	7783.96000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	0.008520150089

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NORWAY
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	592578.98000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5219553.00000000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	7783.96000000

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: 114

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CNKBCH8KD
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit

e. Value. (4)	-80.16000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00008774135

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	27737.58000000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	115000.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-80.16000000

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: 115

Item C.1. Identification of investment.

a. Name of issuer (if any).	Iberdrola SA
b. LEI (if any) of issuer. (1)	5QK37QC7NWOJ8D7WVQ45
c. Title of the issue or description of the investment.	Iberdrola SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0144580Y14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3954.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	48995.87000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.053629793341

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)	SPAIN
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: 116

Item C.1. Identification of investment.	
a. Name of issuer (if any).	NATIONAL STORAGE AFFILIA

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	National Storage Affiliates Trust
d. CUSIP (if any).	637870205

At least one of the following other identifiers:

- ISIN	US6378702053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8819.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	238024.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.260536681368

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 117

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CAD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ16L
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-673.53000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	-0.00073723100

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	301858.73000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	380000.00000000

Description of currency purchased.	Canada Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-673.53000000

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: 118

Item C.1. Identification of investment.

a. Name of issuer (if any).	Pebblebrook Hotel Trust
b. LEI (if any) of issuer. (1)	5493004Q1NNH6JXCSI52
c. Title of the issue or description of the investment.	Pebblebrook Hotel Trust
d. CUSIP (if any).	70509V704

At least one of the following other identifiers:

- ISIN	US70509V7047

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	177.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4458.63000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004880317575

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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: 119

Item C.1. Identification of investment.

a. Name of issuer (if any).	DIGITALBRIDGE GROUP INC
b. LEI (if any) of issuer. (1)	549300XG87L902AGBO89
c. Title of the issue or description of the investment.	DigitalBridge Group Inc

d. CUSIP (if any).	25401T504

At least one of the following other identifiers:

- ISIN	US25401T5048

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2253.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	57609.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.063057764397

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 120

Item C.1. Identification of investment.

a. Name of issuer (if any).	MEX BONOS DESARR FIX RT
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	Mexican Bonos
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	MX0MGO000078

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2777000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	153954.19000000
f. Exchange rate.	20.08400000
g. Percentage value compared to net assets of the Fund.	0.168514844084

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
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.

For debt securities, also provide:

a. Maturity date.	2024-12-05

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	10.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

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: 121

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: BS2AGP3 IRS SEK R V 03MSTIBO IS2AGQ4 CCPVANILLA / Short: BS2AGP3 IRS SEK P F .59300 IS2AGP3 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AGP3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6210000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Sweden Krona
e. Value. (4)	757.57000000
f. Exchange rate.	8.62945000

g. Percentage value compared to net assets of the Fund.	0.000829219330

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Stockholm Interbank Offer Rate 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Sweden Krona
Receipts: Amount.	-210.62000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.59300000
Payments: Base currency	Sweden Krona
Payments: Amount	-3580.24000000

ii. Termination or maturity date.	2031-07-26

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Sweden Krona
Upfront receipts.	0.00000000
ISO Currency Code.	Sweden Krona
iv. Notional amount.	6210000.00000000
ISO Currency Code.	SEK
v. Unrealized appreciation or depreciation. (24)	757.57000000

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: 122

Item C.1. Identification of investment.

a. Name of issuer (if any).	Industrial Select Sector SPDR Fund
b. LEI (if any) of issuer. (1)	549300HQI51T8KP6U325
c. Title of the issue or description of the investment.	Industrial Select Sector SPDR Fund
d. CUSIP (if any).	81369Y704

At least one of the following other identifiers:

- ISIN	US81369Y7040

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2626.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	274443.26000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.300399509548

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)	Registered fund

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	272375.20000000

Schedule of Portfolio Investments Record: 123

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	2336.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	141748.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.155154744449

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: 124

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB3327
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-2167.38000000
f. Exchange rate.	1.36685752
g. Percentage value compared to net assets of the Fund.	-0.00237236610

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	362000.00000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	262673.68000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-2167.38000000

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: 125

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD TWD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GJKBBB63F
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	-15032.19000000
f. Exchange rate.	27.53865517
g. Percentage value compared to net assets of the Fund.	-0.01645390199

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	34809056.00000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1248974.92000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-21
iv. Unrealized appreciation or depreciation. (24)	-15032.19000000

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: 126

Item C.1. Identification of investment.

a. Name of issuer (if any).	Celanese Corp
b. LEI (if any) of issuer. (1)	549300FHJQTDPPN41627
c. Title of the issue or description of the investment.	Celanese Corp
d. CUSIP (if any).	150870103

At least one of the following other identifiers:

- ISIN	US1508701034

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	124.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19666.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021526405547

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: 127

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Eurex Deutschland
b. LEI (if any) of issuer. (1)	529900LN3S50JPU47S06
c. Title of the issue or description of the investment.	EURO STOXX 50 SEP21
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00QD37HG9
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-32.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-22490.47000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.02461756997

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

#1	Eurex Deutschland	529900LN3S50JPU47S06

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	EURO STOXX 50 Index
Index identifier, if any.	VGU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	-1319308.97000000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	-22490.47000000

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: 128

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED PEN / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB3BLG
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Peru Sol
e. Value. (4)	-21850.82000000
f. Exchange rate.	4.09056200
g. Percentage value compared to net assets of the Fund.	-0.02391742326

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PERU
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	556682.95000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2187764.00000000
Description of currency purchased.	Peru Sol
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-21850.82000000

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: 129

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB9HFN
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-9320.89000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	-0.01020243960

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	1030000.00000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	1207154.85000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-9320.89000000

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: 130

Item C.1. Identification of investment.

a. Name of issuer (if any).	Moody's Corp
b. LEI (if any) of issuer. (1)	549300GCEDD8YCF5WU84
c. Title of the issue or description of the investment.	Moody's Corp
d. CUSIP (if any).	615369105

At least one of the following other identifiers:

- ISIN	US6153691059

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. (3)	United States Dollar

e. Value. (4)	263873.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.288830204927

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: 131

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Nomura Real Estate Holdings Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Nomura Real Estate Holdings Inc
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	JP3762900003

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	25609.25000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.028031317438

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)	JAPAN
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: 132

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS36231 TRS USD R F .00000 SELS36231/ZERO RATE / Short: SELS36231 TRS USD P E SELS36231/VEU1
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS36231
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	263505.46000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar

e. Value. (4)	-15142.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01657425082

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	RTS Index

Index identifier, if any.	VEU1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.00000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	equity-performance leg

ii. Termination or maturity date.	2021-09-16

iii. Upfront payments or receipts

Upfront payments.	0.01000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	263505.46000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-15142.15000000

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: 133

Item C.1. Identification of investment.

a. Name of issuer (if any).	Orange SA
b. LEI (if any) of issuer. (1)	969500MCOONR8990S771
c. Title of the issue or description of the investment.	Orange SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000133308

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2937.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	33391.34000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.036549420667

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 134

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CHF / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD79
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	508.11000000

f. Exchange rate.	0.91545080
g. Percentage value compared to net assets of the Fund.	0.000556165944

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	275858.46000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	253000.00000000
Description of currency purchased.	Switzerland Franc
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	508.11000000

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: 135

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD JPY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ8CN
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	212.77000000
f. Exchange rate.	110.00354800

g. Percentage value compared to net assets of the Fund.	0.000232893326

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	23718000.00000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	215824.00000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	212.77000000

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: 136

Item C.1. Identification of investment.

a. Name of issuer (if any).	ABB Ltd
b. LEI (if any) of issuer. (1)	5493000LKVGOO9PELI61
c. Title of the issue or description of the investment.	ABB Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0012221716

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4442.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	164330.17000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.179872161815

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 137

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Societe Generale SA
b. LEI (if any) of issuer. (1)	O2RNE8IBXP4R0TD8PU41

c. Title of the issue or description of the investment.	Societe Generale SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000130809

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	440.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13848.61000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.015158381561

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 138

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD JPY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB330X
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1433.72000000
f. Exchange rate.	110.00354800
g. Percentage value compared to net assets of the Fund.	0.001569318134

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	38782000.00000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	353985.98000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15

iv. Unrealized appreciation or depreciation. (24)	1433.72000000

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: 139

Item C.1. Identification of investment.	
a. Name of issuer (if any).	UMH Properties Inc
b. LEI (if any) of issuer. (1)	529900OM5K3PJ11F0Q09
c. Title of the issue or description of the investment.	UMH Properties Inc
d. CUSIP (if any).	903002400
At least one of the following other identifiers:	
- ISIN	US9030024007

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6216.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	163418.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.178874421281

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 140

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Medtronic PLC
b. LEI (if any) of issuer. (1)	549300GX3ZBSQWUXY261
c. Title of the issue or description of the investment.	Medtronic PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	IE00BTN1Y115

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1488.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	198618.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.217403123266

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 141

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS1BBK7 IRS USD R F 1.94050 IS1BBK7 CCPVANILLA / Short: SS1BBK7 IRS USD P V 03MLIBOR IS1BBL8 CCPVANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1BBK7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1050000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	9528.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010429290859

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.94100000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	2886.49000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-177.01000000

ii. Termination or maturity date.	2022-01-10

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1050000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	9528.14000000

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: 142

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED GBP / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB9HFD
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	722.91000000
f. Exchange rate.	0.72732872
g. Percentage value compared to net assets of the Fund.	0.000791281263

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

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?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	858220.21000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	624734.00000000
Description of currency purchased.	United Kingdom Pound
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	722.91000000

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: 143

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Evraz PLC
b. LEI (if any) of issuer. (1)	5493005B7DAN39RXLK23
c. Title of the issue or description of the investment.	Evraz PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	GB00B71N6K86

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	17968.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	146155.62000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.159978702212

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 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?	☐ 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: 144

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED PHP / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GJKBBHK44
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Philippines Peso

e. Value. (4)	29800.87000000
f. Exchange rate.	49.80765517
g. Percentage value compared to net assets of the Fund.	0.032619371786

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PHILIPPINES
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	1495761.87000000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	75984703.00000000
Description of currency purchased.	Philippines Peso
iii. Settlement date.	2021-10-21
iv. Unrealized appreciation or depreciation. (24)	29800.87000000

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: 145

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS59731 TRS USD R F .00000 SELS59731/VEU1 / Short: SELS59731 TRS USD P E SELS59731/ZERO RATE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS59731
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	253510.50000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-11708.30000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.01281564567

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	RTS Index
Index identifier, if any.	VEU1 Index
Narrative description. (27)	

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.00000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	equity-performance leg

ii. Termination or maturity date.	2021-09-16

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	253510.50000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-11708.30000000

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: 146

Item C.1. Identification of investment.

a. Name of issuer (if any).	BLUEROCK RSDTL GR REIT
b. LEI (if any) of issuer. (1)	549300KWLV0TGICOUU26
c. Title of the issue or description of the investment.	Bluerock Residential Growth REIT Inc
d. CUSIP (if any).	09627J656

At least one of the following other identifiers:

- ISIN	US09627J6560

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2741.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70032.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.076656077006

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 147

Item C.1. Identification of investment.

a. Name of issuer (if any).	CME Group Inc
b. LEI (if any) of issuer. (1)	LCZ7XYGSLJUHFXXNXD88
c. Title of the issue or description of the investment.	CME Group Inc
d. CUSIP (if any).	12572Q105

At least one of the following other identifiers:

- ISIN	US12572Q1058

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	462.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93194.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.102008787348

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: 148

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Credit Suisse International
b. LEI (if any) of issuer. (1)	E58DKGMJYYYJLN8C3868

c. Title of the issue or description of the investment.	PURCHASED CZK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FVKBBN6Z0
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Czech Republic Koruna
e. Value. (4)	-3561.95000000
f. Exchange rate.	21.53213400
g. Percentage value compared to net assets of the Fund.	-0.00389883152

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CZECHIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Credit Suisse International	E58DKGMJYYYJLN8C3868

i. Amount and description of currency sold.

Amount of currency sold.	724716.67000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	15528000.00000000
Description of currency purchased.	Czech Republic Koruna
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	-3561.95000000

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: 149

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arab Republic of Egypt
b. LEI (if any) of issuer. (1)	529900GFIVH4086NMH82
c. Title of the issue or description of the investment.	Egypt Government International Bond

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1953057491

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	210475.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.230381269965

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	EGYPT
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.

For debt securities, also provide:

a. Maturity date.	2049-03-01
b. Coupon.	

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.70000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 150

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ15V
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-339.46000000
f. Exchange rate.	1.36685752
g. Percentage value compared to net assets of the Fund.	-0.00037156539

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	197000.00000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	143786.75000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-339.46000000

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: 151

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC

b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRGW
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-2852.60000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	-0.00312239273

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	706000.00000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	830964.75000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-2852.60000000

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: 152

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).	02079K305

At least one of the following other identifiers:

- ISIN	US02079K3059

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	115758.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.126706141102

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: 153

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS25DT1 IRS EUR R F .00000 IS25DT1 IRSLV513628 LCH/-0.279 / Short: SS25DT1 IRS EUR P V 06MLIBOR IS25DU2 IRSLV513628 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS25DT1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-12237.47000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.01339486342

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.27950000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-614.90000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	1110.10000000

ii. Termination or maturity date.	2030-10-22

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	600000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-12237.47000000

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: 154

Item C.1. Identification of investment.

a. Name of issuer (if any).	Digital Realty Trust Inc
b. LEI (if any) of issuer. (1)	549300HKCZ31D08NEI41
c. Title of the issue or description of the investment.	Digital Realty Trust Inc
d. CUSIP (if any).	253868830

At least one of the following other identifiers:

- ISIN	US2538688308

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2840.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	79207.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.086698883377

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	8367.00000000

Schedule of Portfolio Investments Record: 155

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD JPY
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBB0VCB

Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	9348.05000000
f. Exchange rate.	110.00354800
g. Percentage value compared to net assets of the Fund.	0.010232168336

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	124968810.00000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	1145391.50000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	9348.05000000

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: 156

Item C.1. Identification of investment.

a. Name of issuer (if any).	Visa Inc
b. LEI (if any) of issuer. (1)	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	553.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	126692.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.138674583531

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: 157

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CLP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB11VM
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	65.47000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	0.000071662010

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1900741.00000000
Description of currency sold.	Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	2520.38000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	65.47000000

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: 158

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Enbridge Inc
b. LEI (if any) of issuer. (1)	98TPTUM4IVMFCZBCUR27
c. Title of the issue or description of the investment.	Enbridge Inc
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	CA29250N1050
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	950.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	37385.57000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.040921416296
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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ 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: 159

Item C.1. Identification of investment.

a. Name of issuer (if any).	Pandora A/S
b. LEI (if any) of issuer. (1)	5299007OWYZ6I1E46843
c. Title of the issue or description of the investment.	Pandora A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0060252690

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	612.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	Denmark Krone
e. Value. (4)	73356.84000000
f. Exchange rate.	6.29820000
g. Percentage value compared to net assets of the Fund.	0.080294771159

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)	DENMARK
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: 160

Item C.1. Identification of investment.

a. Name of issuer (if any).	Legal & General Group PLC
b. LEI (if any) of issuer. (1)	213800JH9QQWHLO99821
c. Title of the issue or description of the investment.	Legal & General Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB0005603997

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16545.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	61458.59000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.067271210426

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 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?	☐ 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: 161

Item C.1. Identification of investment.

a. Name of issuer (if any).	Carlyle Group Inc/The
b. LEI (if any) of issuer. (1)	529900NGGVF94UK6PG95
c. Title of the issue or description of the investment.	Carlyle Group Inc/The
d. CUSIP (if any).	14316J108

At least one of the following other identifiers:

- ISIN	US14316J1088

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2372.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	117129.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.128207201363

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: 162

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED BRL / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRH7
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	9313.63000000
f. Exchange rate.	5.19255000
g. Percentage value compared to net assets of the Fund.	0.010194492967

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	691371.97000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3638345.00000000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2021-10-04
iv. Unrealized appreciation or depreciation. (24)	9313.63000000

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: 163

Item C.1. Identification of investment.

a. Name of issuer (if any).	Roche Holding AG
b. LEI (if any) of issuer. (1)	549300U41AUUVOAAOB37
c. Title of the issue or description of the investment.	Roche Holding AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0012032048

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	576.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	231295.62000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.253171059142

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 164

Item C.1. Identification of investment.

a. Name of issuer (if any).	Eurex Deutschland
b. LEI (if any) of issuer. (1)	529900LN3S50JPU47S06
c. Title of the issue or description of the investment.	EURO STOXX 50 SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00QD37HG9
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	44.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	25523.18000000
f. Exchange rate.	0.84691900

g. Percentage value compared to net assets of the Fund.	0.027937107124

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-equity

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	GERMANY

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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Deutschland	529900LN3S50JPU47S06

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	EURO STOXX 50 Index
Index identifier, if any.	VGU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	1818624.23000000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	25523.18000000

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: 165

Item C.1. Identification of investment.

a. Name of issuer (if any).	Zoetis Inc
b. LEI (if any) of issuer. (1)	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	1190.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	243426.40000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.266449142059

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: 166

Item C.1. Identification of investment.	
a. Name of issuer (if any).	NRG Energy Inc
b. LEI (if any) of issuer. (1)	5E2UPK5SW04M13XY7I38
c. Title of the issue or description of the investment.	NRG Energy Inc
d. CUSIP (if any).	629377508
At least one of the following other identifiers:	
- ISIN	US6293775085

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	810.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36992.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040491389502

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: 167

Item C.1. Identification of investment.

a. Name of issuer (if any).	Alibaba Group Holding Ltd
b. LEI (if any) of issuer. (1)	5493001NTNQJDH60PM02
c. Title of the issue or description of the investment.	Alibaba Group Holding Ltd
d. CUSIP (if any).	01609W102

At least one of the following other identifiers:

- ISIN	US01609W1027

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	826.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	137933.74000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.150979214596

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)	CAYMAN ISLANDS
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: 168

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2A6Z3 IRS EUR R V 06MEURIB IS2A705 CCPVANILLA / Short: BS2A6Z3 IRS EUR P F .00000 IS2A6Z3 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2A6Z3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	70000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-400.69000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.00043858639

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Euribor 6 Month
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries

Receipts: Amount.	-51.07000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.00000000

ii. Termination or maturity date.	2031-07-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	70000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-400.57000000

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: 169

Item C.1. Identification of investment.

a. Name of issuer (if any).	PUBLIC STORAGE
b. LEI (if any) of issuer. (1)	549300LMZF40TKJ6DM64
c. Title of the issue or description of the investment.	Public Storage
d. CUSIP (if any).	74460W461

At least one of the following other identifiers:

- ISIN	US74460W4612

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6615.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	168021.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.183912062529

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 170

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21DTKBB2Q15
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	4419.05000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.004836994184

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	1509166.00000000
Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	367372.44000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	4419.05000000

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: 171

Item C.1. Identification of investment.

a. Name of issuer (if any).	Futu Holdings Ltd
b. LEI (if any) of issuer. (1)	213800X4W4ZRESFPTQ37
c. Title of the issue or description of the investment.	Futu Holdings Ltd
d. CUSIP (if any).	36118L106

At least one of the following other identifiers:

- ISIN	US36118L1061

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	70.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6663.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007293500492

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)	CAYMAN ISLANDS

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	6538.44000000

Schedule of Portfolio Investments Record: 172

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Intercontinental Exchange, Inc.
b. LEI (if any) of issuer. (1)	5493000F4ZO33MV32P92
c. Title of the issue or description of the investment.	Long: SS29434 CDS USD R F 5.00000 IS29434 CCPCDX / Short: SS29434 CDS USD P V 03MEVENT IS29445 CCPCDX
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	SS29434

identifier used Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13180000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	1424522.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.559250579797

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Intercontinental Exchange, Inc.	5493000F4ZO33MV32P92

2. The reference instrument is an index or custom basket. (26)

Index name.	Markit CDX.NA.HY.S36.V1
Index identifier, if any.	2I65BRYP9
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	5.00000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	131800.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	sell protection

ii. Termination or maturity date.	2026-06-20

iii. Upfront payments or receipts

Upfront payments.	1217721.87000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	13180000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	206800.47000000

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: 173

Item C.1. Identification of investment.

a. Name of issuer (if any).	Anthem Inc
b. LEI (if any) of issuer. (1)	8MYN82XMYQH89CTMTH67
c. Title of the issue or description of the investment.	Anthem Inc
d. CUSIP (if any).	036752103

At least one of the following other identifiers:

- ISIN	US0367521038

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1017.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	381507.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.417589336218

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: 174

Item C.1. Identification of investment.

a. Name of issuer (if any).	Lennar Corp
b. LEI (if any) of issuer. (1)	529900G61XVRLX5TJX09
c. Title of the issue or description of the investment.	Lennar Corp
d. CUSIP (if any).	526057104

At least one of the following other identifiers:

- ISIN	US5260571048

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	60.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6438.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007047548852

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: 175

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	1496.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	144064.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.157690136981

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: 176

Item C.1. Identification of investment.

a. Name of issuer (if any).	GLOBAL MEDICAL REIT INC
b. LEI (if any) of issuer. (1)	549300HFRIPQDYU3GU60
c. Title of the issue or description of the investment.	Global Medical REIT Inc
d. CUSIP (if any).	37957W203

At least one of the following other identifiers:

- ISIN	US37957W2035

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1549.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41203.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045100328394

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 177

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED BRL / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GRKBBX1W1
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	2879.83000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	0.003152198088

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	700753.07000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3638345.00000000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2021-09-02
iv. Unrealized appreciation or depreciation. (24)	2879.83000000

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: 178

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED RUB / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBBZJV0
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	12280.09000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	0.013441514334

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION

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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	783887.47000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	58530134.00000000
Description of currency purchased.	Russia Ruble
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	12280.09000000

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: 179

Item C.1. Identification of investment.	
a. Name of issuer (if any).	TotalEnergies SE
b. LEI (if any) of issuer. (1)	529900S21EQ1BO4ESM68
c. Title of the issue or description of the investment.	TotalEnergies SE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	FR0000120271

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2070.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	91561.51000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.100221199447

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 180

Item C.1. Identification of investment.

a. Name of issuer (if any).	Akamai Technologies Inc
b. LEI (if any) of issuer. (1)	OC1LZNN2LF5WTJ5RIL89
c. Title of the issue or description of the investment.	Akamai Technologies Inc
d. CUSIP (if any).	00971T101

At least one of the following other identifiers:

- ISIN	US00971T1016

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	752.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85164.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093218626798

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: 181

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HTKBB1N2P
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-2435.68000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00266604134

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	25826000.00000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	348867.52000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-2435.68000000

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: 182

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Deutsche Bank Aktiengesellschaft
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBBZTRL
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	1140.42000000
f. Exchange rate.	1.36685752
g. Percentage value compared to net assets of the Fund.	0.001248278455

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	1494936.00000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1094843.29000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	1140.42000000

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: 183

Item C.1. Identification of investment.

a. Name of issuer (if any).	Energy Select Sector SPDR Fund
b. LEI (if any) of issuer. (1)	54930064FLK0RD4TRU75
c. Title of the issue or description of the investment.	Energy Select Sector SPDR Fund
d. CUSIP (if any).	81369Y506

At least one of the following other identifiers:

- ISIN	US81369Y5069

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5707.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	276218.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.302342976278

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)	Registered fund

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	254273.14000000

Schedule of Portfolio Investments Record: 184

Item C.1. Identification of investment.

a. Name of issuer (if any).	IVORY COAST
b. LEI (if any) of issuer. (1)	254900ICW11T82O6H590
c. Title of the issue or description of the investment.	Ivory Coast Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1089413089

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	213600.00000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.233801825701

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	COTE D'IVOIRE
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.

For debt securities, also provide:

a. Maturity date.	2024-07-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.37500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 185

Item C.1. Identification of investment.

a. Name of issuer (if any).	GLADSTONE COMMERCIAL COR
b. LEI (if any) of issuer. (1)	529900EVVV534W8R0T32
c. Title of the issue or description of the investment.	Gladstone Commercial Corp
d. CUSIP (if any).	376536702

At least one of the following other identifiers:

- ISIN	US3765367020

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2218.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60373.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.066083998468

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 186

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Medibank Pvt Ltd
b. LEI (if any) of issuer. (1)	BDYVSUPTML83OLINBJ17
c. Title of the issue or description of the investment.	Medibank Pvt Ltd
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	AU000000MPL3

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2378.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	6160.94000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.006743628370

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)	AUSTRALIA
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: 187

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CNP Assurances
b. LEI (if any) of issuer. (1)	969500QKVPV2H8UXM738
c. Title of the issue or description of the investment.	CNP Assurances
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000120222

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	8480.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	Euro Member Countries
e. Value. (4)	145304.08000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.159046625402

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 188

Item C.1. Identification of investment.

a. Name of issuer (if any).	Lowe's Cos Inc
b. LEI (if any) of issuer. (1)	WAFCR4OKGSC504WU3E95
c. Title of the issue or description of the investment.	Lowe's Cos Inc
d. CUSIP (if any).	548661107

At least one of the following other identifiers:

- ISIN	US5486611073

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	703.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	143334.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.156890952866

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: 189

Item C.1. Identification of investment.

a. Name of issuer (if any).	Sumitomo Dainippon Pharma Co Ltd
b. LEI (if any) of issuer. (1)	529900D60UKVYLJ2OJ79
c. Title of the issue or description of the investment.	Sumitomo Dainippon Pharma Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3495000006

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen

e. Value. (4)	10770.05000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.011788658019

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)	JAPAN
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: 190

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FUKBCJLVH
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	543.22000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.000594596571

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	323409.36000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1347000.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	543.22000000

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: 191

Item C.1. Identification of investment.

a. Name of issuer (if any).	Deutsche Bank Aktiengesellschaft
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB5KQP
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-3518.42000000
f. Exchange rate.	1.36685752
g. Percentage value compared to net assets of the Fund.	-0.00385118454

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	722000.00000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	524700.50000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-3518.42000000

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: 192

Item C.1. Identification of investment.

a. Name of issuer (if any).	Koninklijke Philips NV

b. LEI (if any) of issuer. (1)	H1FJE8H61JGM1JSGM897
c. Title of the issue or description of the investment.	Koninklijke Philips NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0000009538

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4009.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	184747.27000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.202220266944

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)	NETHERLANDS
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: 193

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS0XPS0 IRS USD R F 2.70750 IS0XPS0 CCPVANILLA / Short: SS0XPS0 IRS USD P V 03MLIBOR IS0XPT1 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS0XPS0
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	70000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	15983.07000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017494714168

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A

If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.70800000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	931.83000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-23.18000000

ii. Termination or maturity date.	2045-09-04

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	70000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	15983.07000000

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: 194

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HQKBBVPRM
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-346.91000000
f. Exchange rate.	0.72725784
g. Percentage value compared to net assets of the Fund.	-0.00037971999

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	94000.00000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	128905.74000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-11-10
iv. Unrealized appreciation or depreciation. (24)	-346.91000000

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: 195

Item C.1. Identification of investment.

a. Name of issuer (if any).	Hasbro Inc
b. LEI (if any) of issuer. (1)	549300NUB6D2R1ITYR45
c. Title of the issue or description of the investment.	Hasbro Inc
d. CUSIP (if any).	418056107

At least one of the following other identifiers:

- ISIN	US4180561072

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	103.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10125.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011083618543

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: 196

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cummins Inc
b. LEI (if any) of issuer. (1)	ZUNI8PYC725B6H8JU438
c. Title of the issue or description of the investment.	Cummins Inc
d. CUSIP (if any).	231021106

At least one of the following other identifiers:

- ISIN	US2310211063

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	648.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	152915.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.167377413526

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: 197

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS241B6 IRS USD R F .53600 IS241B6 CCPVANILLA / Short: SS241B6 IRS USD P V 03MLIBOR IS241C7 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS241B6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	760000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-46721.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.05114006659

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.53600000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	305.52000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-73.15000000

ii. Termination or maturity date.	2030-08-04

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	760000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-46721.27000000

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: 198

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CAD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HJKBB6SVK
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	3453.71000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	0.003780354416

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	514893.16000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	411554.24000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	3453.71000000

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: 199

Item C.1. Identification of investment.

a. Name of issuer (if any).	CDW Corp/DE

b. LEI (if any) of issuer. (1)	9845001B052ABF0B6755
c. Title of the issue or description of the investment.	CDW Corp/DE
d. CUSIP (if any).	12514G108

At least one of the following other identifiers:

- ISIN	US12514G1085

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1185.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	237722.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.260206162645

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: 200

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED RUB / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBBMCGV
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	6582.40000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	0.007204949145

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	465043.34000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	34671492.32000000

Description of currency purchased.	Russia Ruble
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	6582.40000000

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: 201

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED NZD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB14Q9
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	3524.00000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	0.003857292292

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) b. Issuer type. (7)	Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8) b. Investment ISO country code. (9)	NEW ZEALAND

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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	146398.77000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	212762.00000000
Description of currency purchased.	New Zealand Dollar
iii. Settlement date.	2021-09-15

iv. Unrealized appreciation or depreciation. (24)	3524.00000000

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: 202

Item C.1. Identification of investment.

a. Name of issuer (if any).	SUNSTONE HOTEL INVESTORS
b. LEI (if any) of issuer. (1)	529900ZQ2V52V96ATF67
c. Title of the issue or description of the investment.	Sunstone Hotel Investors Inc
d. CUSIP (if any).	867892804

At least one of the following other identifiers:

- ISIN	US8678928040

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2925.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	78507.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.085932022145

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 203

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS0XDA8 IRS USD R F 2.63000 IS0XDA8 CCPVANILLA / Short: SS0XDA8 IRS USD P V 03MLIBOR IS0XDB9 CCPVANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS0XDA8
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	220000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	43929.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048083895821

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.63000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	144.65000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar

Payments: Amount	-7.06000000

ii. Termination or maturity date.	2045-08-21
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	220000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	43929.17000000

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: 204

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	5708.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	1723131.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.886101044359

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: 205

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AX07 IRS JPY R V 12MTONAR IS2AX18 IRSLV515325 LCH / Short: BS2AX07 IRS JPY P F .00000 IS2AX07 IRSLV515325 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AX07
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	101680000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Japan Yen
e. Value. (4)	412.33000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.000451327278

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Tokyo Overnight Average Rate
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month

Receipt: Floating Rate Reset Dates Unit.	12
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	-515.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	-0.00615000
Payments: Base currency	Japan Yen
Payments: Amount	86.00000000

ii. Termination or maturity date.	2031-08-27

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.00000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	101680000.00000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	412.33000000

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: 206

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572

c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD9J
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-3998.80000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	-0.00437699784

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	1500000.00000000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	168534.06000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-3998.80000000

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: 207

Item C.1. Identification of investment.

a. Name of issuer (if any).	Align Technology Inc
b. LEI (if any) of issuer. (1)	549300N5YSE0U3LCP840
c. Title of the issue or description of the investment.	Align Technology Inc

d. CUSIP (if any).	016255101

At least one of the following other identifiers:

- ISIN	US0162551016

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	136.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96424.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.105543573227

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: 208

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Borsa Istanbul
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BIST 30 FUTURES OCT21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG010SWP599
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-521.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Turkey Lira
e. Value. (4)	-4958.13000000
f. Exchange rate.	8.31650000
g. Percentage value compared to net assets of the Fund.	-0.00542705920

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	TURKEY
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Borsa Istanbul	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	BIST 30 Index
Index identifier, if any.	A5V1 Index
Narrative description. (27)	
iii. Expiration date.	2021-10-27

iv. Aggregate notional amount or contract value on trade date.	-8419805.73000000
ISO Currency Code.	Turkey Lira
v. Unrealized appreciation or depreciation. (24)	-4958.13000000

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: 209

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CHF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB0RL9
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	730.38000000
f. Exchange rate.	0.91545080
g. Percentage value compared to net assets of the Fund.	0.000799457759

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	261000.00000000
Description of currency sold.	Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased.	285835.82000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	730.38000000

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: 210

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vertiv Holdings Co
b. LEI (if any) of issuer. (1)	549300KTTIRAOGXCRV69
c. Title of the issue or description of the investment.	Vertiv Holdings Co
d. CUSIP (if any).	92537N108

At least one of the following other identifiers:

- ISIN	US92537N1081

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2417.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	68086.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.074526400694

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: 211

Item C.1. Identification of investment.

a. Name of issuer (if any).	American Tower Corp
b. LEI (if any) of issuer. (1)	5493006ORUSIL88JOE18
c. Title of the issue or description of the investment.	American Tower Corp
d. CUSIP (if any).	03027X100

At least one of the following other identifiers:

- ISIN	US03027X1000

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	775.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	226431.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.247847174844

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 212

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Neste Oyj
b. LEI (if any) of issuer. (1)	5493009GY1X8GQ66AM14
c. Title of the issue or description of the investment.	Neste Oyj
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	FI0009013296

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1230.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	74921.67000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.082007599394

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)	FINLAND
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: 213

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Kering SA
b. LEI (if any) of issuer. (1)	549300VGEJKB7SVUZR78
c. Title of the issue or description of the investment.	Kering SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	FR0000121485

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	56.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	44605.15000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.048823808547

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 214

Item C.1. Identification of investment.

a. Name of issuer (if any).	PS Business Parks Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PS Business Parks Inc
d. CUSIP (if any).	69360J578

At least one of the following other identifiers:

- ISIN	US69360J5781

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5441.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	145165.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.158895354745

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 215

Item C.1. Identification of investment.

a. Name of issuer (if any).	Packaging Corp of America
b. LEI (if any) of issuer. (1)	549300XZP8MFZFY8TJ84
c. Title of the issue or description of the investment.	Packaging Corp of America
d. CUSIP (if any).	695156109

At least one of the following other identifiers:

- ISIN	US6951561090

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1068.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	162015.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.177338684794

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: 216

Item C.1. Identification of investment.

a. Name of issuer (if any).	IQVIA Holdings Inc
b. LEI (if any) of issuer. (1)	549300W3R20NM4KQPH86
c. Title of the issue or description of the investment.	IQVIA Holdings Inc
d. CUSIP (if any).	46266C105

At least one of the following other identifiers:

- ISIN	US46266C1053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1177.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	305702.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.334614863384

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: 217

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Service Corp International/US
b. LEI (if any) of issuer. (1)	549300RKVM2ME20JHZ15
c. Title of the issue or description of the investment.	Service Corp International/US
d. CUSIP (if any).	817565104
At least one of the following other identifiers:	
- ISIN	US8175651046

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2586.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	162297.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.177647093045

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: 218

Item C.1. Identification of investment.

a. Name of issuer (if any).	Applied Materials Inc
b. LEI (if any) of issuer. (1)	41BNNE1AFPNAZELZ6K07
c. Title of the issue or description of the investment.	Applied Materials Inc
d. CUSIP (if any).	038222105

At least one of the following other identifiers:

- ISIN	US0382221051

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2469.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	333635.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.365190537948

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: 219

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CAD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBBTJWC
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	1297.57000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	0.001420291362

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	290591.84000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	231618.52000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	1297.57000000

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: 220

Item C.1. Identification of investment.

a. Name of issuer (if any).	Rockwell Automation Inc
b. LEI (if any) of issuer. (1)	VH3R4HHBHH12O0EXZJ88
c. Title of the issue or description of the investment.	Rockwell Automation Inc
d. CUSIP (if any).	773903109

At least one of the following other identifiers:

- ISIN	US7739031091

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	245.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	79735.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.087276437372

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: 221

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Moderna Inc
b. LEI (if any) of issuer. (1)	549300EI6OKH5K5Q2G38
c. Title of the issue or description of the investment.	Moderna Inc
d. CUSIP (if any).	60770K107
At least one of the following other identifiers:	
- ISIN	US60770K1079
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	153.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	57633.57000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.063084428313
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: 222

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Stryker Corp
b. LEI (if any) of issuer. (1)	5493002F0SC4JTBU5137
c. Title of the issue or description of the investment.	Stryker Corp
d. CUSIP (if any).	863667101
At least one of the following other identifiers:	
- ISIN	US8636671013

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	160.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	44336.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048529202922

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: 223

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Huntington Ingalls Industries Inc
b. LEI (if any) of issuer. (1)	5TZLZ6WJTBVJ0QWBG121
c. Title of the issue or description of the investment.	Huntington Ingalls Industries Inc
d. CUSIP (if any).	446413106
At least one of the following other identifiers:	
- ISIN	US4464131063

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	42.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8575.14000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009386158181

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: 224

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Daiwa Securities Group Inc
b. LEI (if any) of issuer. (1)	353800WRC7Y23PWFJG38
c. Title of the issue or description of the investment.	Daiwa Securities Group Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3502200003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11300.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen

e. Value. (4)	63924.24000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.069970056266

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)	JAPAN
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: 225

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Singapore Exchange Derivatives Clearing Limited
b. LEI (if any) of issuer. (1)	549300ZLWT3FK3F0FW61
c. Title of the issue or description of the investment.	FTSE TAIWAN INDEX SEP21
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00VZNTYX0
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1302.43000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.001425611010

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SINGAPORE
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Singapore Exchange Derivatives Clearing Limited	549300ZLWT3FK3F0FW61

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	FTSE Taiwan Index
Index identifier, if any.	TWTU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-29
iv. Aggregate notional amount or contract value on trade date.	59197.90000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	1302.43000000

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: 226

Item C.1. Identification of investment.	
a. Name of issuer (if any).	PS Business Parks Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PS Business Parks Inc
d. CUSIP (if any).	69360J628
At least one of the following other identifiers:	
- ISIN	US69360J6284

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1636.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41636.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.045574061682

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 227

Item C.1. Identification of investment.

a. Name of issuer (if any).	Natwest Markets PLC
b. LEI (if any) of issuer. (1)	RR3QWICWWIPCS8A4S074
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD ZAR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FJKBBZR7P
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	62087.43000000
f. Exchange rate.	14.55371040
g. Percentage value compared to net assets of the Fund.	0.067959524752

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Natwest Markets PLC	RR3QWICWWIPCS8A4S074

i. Amount and description of currency sold.

Amount of currency sold.	19557819.00000000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	1405924.74000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	62087.43000000

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: 228

Item C.1. Identification of investment.

a. Name of issuer (if any).	Constellation Brands Inc
b. LEI (if any) of issuer. (1)	5493005GKEG8QCVY7037
c. Title of the issue or description of the investment.	Constellation Brands Inc
d. CUSIP (if any).	21036P108

At least one of the following other identifiers:

- ISIN	US21036P1084

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	220.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46450.80000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.050844016129

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: 229

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS24AE2 IRS USD R F .64450 IS24AE2 CCPVANILLA / Short: SS24AE2 IRS USD P V 03MLIBOR IS24AF3 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS24AE2
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	320000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-16889.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01848663154

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.64500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	51.56000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating

Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-13.96000000

ii. Termination or maturity date.	2030-08-20

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	320000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-16889.28000000

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: 230

Item C.1. Identification of investment.

a. Name of issuer (if any).	NVIDIA Corp
b. LEI (if any) of issuer. (1)	549300S4KLFTLO7GSQ80
c. Title of the issue or description of the investment.	NVIDIA Corp
d. CUSIP (if any).	67066G104

At least one of the following other identifiers:

- ISIN	US67066G1040

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6715.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007350637455

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: 231

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Best Buy Co Inc
b. LEI (if any) of issuer. (1)	HL5XPTVRV0O8TUN5LL90
c. Title of the issue or description of the investment.	Best Buy Co Inc
d. CUSIP (if any).	086516101
At least one of the following other identifiers:	
- ISIN	US0865161014

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	634.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73867.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.080853553144

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: 232

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	379.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	251542.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.275332626316

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: 233

Item C.1. Identification of investment.

a. Name of issuer (if any).	SITE Centers Corp
b. LEI (if any) of issuer. (1)	W2AVA6SODOQ1LCYJQR54
c. Title of the issue or description of the investment.	SITE Centers Corp
d. CUSIP (if any).	82981J877

At least one of the following other identifiers:

- ISIN	US82981J8779

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5081.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	132512.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.145045223559

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 234

Item C.1. Identification of investment.

a. Name of issuer (if any).	Lebanese Republic
b. LEI (if any) of issuer. (1)	529900QPC4K9S1KHL354
c. Title of the issue or description of the investment.	Lebanon Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS0707820659

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	107000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13375.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014639978552

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LEBANON
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.

For debt securities, also provide:

a. Maturity date.	2026-11-27

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0.00000000
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 235

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED SEK / SOLD USD

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB0Q58
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	707.57000000
f. Exchange rate.	8.62862560
g. Percentage value compared to net assets of the Fund.	0.000774490439

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
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.	
a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	87719.03000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	763000.00000000
Description of currency purchased.	Sweden Krona
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	707.57000000

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: 236

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Digital Realty Trust Inc
b. LEI (if any) of issuer. (1)	549300HKCZ31D08NEI41
c. Title of the issue or description of the investment.	Digital Realty Trust Inc
d. CUSIP (if any).	253868822

At least one of the following other identifiers:

- ISIN	US2538688225

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9200.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	250516.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.274209261083

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 237

Item C.1. Identification of investment.	
a. Name of issuer (if any).	iShares MSCI Europe Financials ETF
b. LEI (if any) of issuer. (1)	549300TJBWJWP3BXSM63
c. Title of the issue or description of the investment.	iShares MSCI Europe Financials ETF
d. CUSIP (if any).	464289180
At least one of the following other identifiers:	
- ISIN	US4642891802

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	17040.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	342418.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.374804029000

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)	Registered fund

Item C.5. Country of investment or issuer.	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	34161.50000000

Schedule of Portfolio Investments Record: 238

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	184.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	535300.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.585927690573

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: 239

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	1331.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	77570.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.084907147026

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 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?	☐ 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: 240

Item C.1. Identification of investment.

a. Name of issuer (if any).	AltaGas Ltd
b. LEI (if any) of issuer. (1)	549300D7A8QA85Z2MH11
c. Title of the issue or description of the investment.	AltaGas Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA0213611001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5571.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	111583.38000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.122136694578

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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

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

a. Is the investment a Restricted Security?	☐ 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: 241

Item C.1. Identification of investment.

a. Name of issuer (if any).	CTO REALTY GROWTH INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CTO Realty Growth Inc
d. CUSIP (if any).	22948Q200

At least one of the following other identifiers:

- ISIN	US22948Q2003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1886.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49507.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.054189812200

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 242

Item C.1. Identification of investment.	
a. Name of issuer (if any).	AB High Income Fund Inc
b. LEI (if any) of issuer. (1)	2NEZ4DLQSXZQH9D3RU96
c. Title of the issue or description of the investment.	AB High Income Fund Inc
d. CUSIP (if any).	01859M804
At least one of the following other identifiers:	
- ISIN	US01859M8047

Item C.2. Amount of each investment.	
Balance. (2)	

a. Balance	1804193.88800000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14595928.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	15.97637988202

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)	Registered fund

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	☐ 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: 243

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vornado Realty Trust
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Vornado Realty Trust
d. CUSIP (if any).	929042828

At least one of the following other identifiers:

- ISIN	US9290428286

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4821.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127901.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.139997742056

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 244

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cie Financiere Richemont SA
b. LEI (if any) of issuer. (1)	549300YIPGJ6UX2QPS51
c. Title of the issue or description of the investment.	Cie Financiere Richemont SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0210483332

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	443.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	48894.44000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.053518770312

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 245

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD EUR
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ160
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-83.77000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	-0.00009169278

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	97366.00000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	114909.80000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-83.77000000

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: 246

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Stockland
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Stockland
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	AU000000SGP0

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	26114.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	88001.33000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.096324305328

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	AUSTRALIA
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: 247

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD PEN
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GEKBB1K9T
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Peru Sol

e. Value. (4)	29492.26000000
f. Exchange rate.	4.09056200
g. Percentage value compared to net assets of the Fund.	0.032281574120

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	4263478.00000000

Description of currency sold.	Peru Sol

ii. Amount and description of currency purchased.

Amount of currency purchased.	1071764.20000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	29492.26000000

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: 248

Item C.1. Identification of investment.

a. Name of issuer (if any).	Sempra Energy
b. LEI (if any) of issuer. (1)	PBBKGKLRK5S5C0Y4T545
c. Title of the issue or description of the investment.	Sempra Energy
d. CUSIP (if any).	816851109

At least one of the following other identifiers:

- ISIN	US8168511090

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	704.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93181.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.101994338920

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: 249

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited

b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AY60 IRS USD R F 1.36350 IS2AY60 CCPVANILLA / Short: SS2AY60 IRS USD P V 03MLIBOR IS2AY71 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AY60
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	860000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	3967.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004343022153

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.36400000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	32.57000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months

Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-2.86000000

ii. Termination or maturity date.	2031-08-31
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	860000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	3967.76000000

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: 250

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED ZAR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FVKBBMW3F
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-2995.77000000
f. Exchange rate.	14.55371040
g. Percentage value compared to net assets of the Fund.	-0.00327910344

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	460336.19000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6656000.00000000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-2995.77000000

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: 251

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF ARGENTINA
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	Argentine Republic Government International Bond
d. CUSIP (if any).	040114HX1

At least one of the following other identifiers:

- ISIN	US040114HX11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16349.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6629.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007256525653

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ARGENTINA
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.

For debt securities, also provide:

a. Maturity date.	2029-07-09

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.00000000
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 252

Item C.1. Identification of investment.

a. Name of issuer (if any). Barclays Bank PLC

b. LEI (if any) of issuer. (1) G5GSEF7VJP5I7OUK5573

c. Title of the issue or description of the investment.	PURCHASED NOK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HJKBB6STT
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	3648.52000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	0.003993589125

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NORWAY
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	338333.20000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2973187.71000000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	3648.52000000

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: 253

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2ATP4 IRS GBP R F .53900 IS2ATP4 CCPOIS / Short: SS2ATP4 IRS GBP P V 00MSONIA IS2ATQ5 CCPOIS

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2ATP4
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	920000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-11149.39000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	-0.01220387517

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.53900000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	176.61000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Sterling Overnight Index Average
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	12
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	-15.26000000

ii. Termination or maturity date.	2031-08-19

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.00000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	920000.00000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-11149.39000000

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: 254

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AGL9 IRS EUR R V 06MEUBOR IS2AGM0 IRSLV515178 LCH / Short: BS2AGL9 IRS EUR P F .00000 IS2AGL9/-0.044 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AGL9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	480000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	29.32000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000032093022

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Euribor 6 Month
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-256.04000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	-0.04400000
Payments: Base currency	Euro Member Countries
Payments: Amount	20.53000000

ii. Termination or maturity date.	2031-07-26

iii. Upfront payments or receipts

Upfront payments.	0.00000000

ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	480000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	29.32000000

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: 255

Item C.1. Identification of investment.

a. Name of issuer (if any).	Singapore Exchange Derivatives Clearing Limited
b. LEI (if any) of issuer. (1)	549300ZLWT3FK3F0FW61
c. Title of the issue or description of the investment.	SGX NIFTY 50 SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00X8QLWY0
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-50.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-41201.61000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.04509836910

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SINGAPORE
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Singapore Exchange Derivatives Clearing Limited	549300ZLWT3FK3F0FW61

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	SGX Nifty 50 Index
Index identifier, if any.	IHU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-30
iv. Aggregate notional amount or contract value on trade date.	-1666770.40000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-41201.61000000

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: 256

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CIKBB2SG3
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-3715.90000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00406734177

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	527042.41000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2176000.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-3715.90000000

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: 257

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS293P9 IRS USD R F 1.56000 IS293P9 CCPVANILLA / Short: SS293P9 IRS USD P V 03MLIBOR IS293Q0 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS293P9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	490000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	14112.54000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.015447273489

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.56000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	2335.66000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-36.37000000

ii. Termination or maturity date.	2031-05-11

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	490000.00000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	14112.54000000

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: 258

Item C.1. Identification of investment.

a. Name of issuer (if any).	Target Corp
b. LEI (if any) of issuer. (1)	8WDDFXB5T1Z6J0XC1L66
c. Title of the issue or description of the investment.	Target Corp
d. CUSIP (if any).	87612E106

At least one of the following other identifiers:

- ISIN	US87612E1064

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	718.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	177331.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.194103282709

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: 259

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Principal Financial Group Inc
b. LEI (if any) of issuer. (1)	CUMYEZJOAF02RYZ1JJ85
c. Title of the issue or description of the investment.	Principal Financial Group Inc
d. CUSIP (if any).	74251V102
At least one of the following other identifiers:	

- ISIN	US74251V1026

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	500.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33405.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036564372600

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: 260

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Pebblebrook Hotel Trust
b. LEI (if any) of issuer. (1)	5493004Q1NNH6JXCSI52
c. Title of the issue or description of the investment.	Pebblebrook Hotel Trust
d. CUSIP (if any).	70509V605
At least one of the following other identifiers:	
- ISIN	US70509V6056

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4819.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	121824.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.133346200519

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 261

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AOH1 IRS CHF R F .00000 IS2AOH1 IRSLV515254 LCH / Short: SS2AOH1 IRS CHF P V 06MLIBOR IS2AOI2 IRSLV515254 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AOH1

Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	580000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Switzerland Franc
e. Value. (4)	-2526.10000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	-0.00276501307

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.14200000
Receipts: Base currency.	Switzerland Franc
Receipts: Amount.	-41.18000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor CHF 6 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Switzerland Franc
Payments: Amount	220.21000000

ii. Termination or maturity date.	2031-08-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Switzerland Franc
Upfront receipts.	0.00000000
ISO Currency Code.	Switzerland Franc
iv. Notional amount.	580000.00000000
ISO Currency Code.	CHF
v. Unrealized appreciation or depreciation. (24)	-2526.10000000

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: 262

Item C.1. Identification of investment.

a. Name of issuer (if any).	Compass Group PLC
b. LEI (if any) of issuer. (1)	2138008M6MH9OZ6U2T68
c. Title of the issue or description of the investment.	Compass Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00BD6K4575

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. (3)	United Kingdom Pound
e. Value. (4)	99870.20000000

f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.109315707365

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 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?	☐ 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: 263

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Coca-Cola Co/The
b. LEI (if any) of issuer. (1)	UWJKFUJFZ02DKWI3RY53
c. Title of the issue or description of the investment.	Coca-Cola Co/The
d. CUSIP (if any).	191216100
At least one of the following other identifiers:	
- ISIN	US1912161007

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2927.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	164819.37000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.180407629293

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: 264

Item C.1. Identification of investment.

a. Name of issuer (if any).	NATIONAL RETAIL PROP INC
b. LEI (if any) of issuer. (1)	5493008JKH5SOTI0JS97
c. Title of the issue or description of the investment.	National Retail Properties Inc
d. CUSIP (if any).	637417874

At least one of the following other identifiers:

- ISIN	US6374178746

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	970.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24473.10000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.026787712830

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	12615.00000000

Schedule of Portfolio Investments Record: 265

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Fortinet Inc
b. LEI (if any) of issuer. (1)	549300O0QJWDBAS0QX03
c. Title of the issue or description of the investment.	Fortinet Inc
d. CUSIP (if any).	34959E109
At least one of the following other identifiers:	
- ISIN	US34959E1091

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	404.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127316.56000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.139357884691

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: 266

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AX29 IRS JPY R F .00000 IS2AX29 IRSLV515328 LCH / Short: SS2AX29 IRS JPY P V 12MTONAR IS2AX30 IRSLV515328 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AX29
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	440350000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Japan Yen

e. Value. (4)	-5278.55000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	-0.00577778383

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.01485000
Receipts: Base currency.	Japan Yen
Receipts: Amount.	-896.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Tokyo Overnight Average Rate
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	12
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Japan Yen
Payments: Amount	2232.00000000

ii. Termination or maturity date.	2031-08-27

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Japan Yen
Upfront receipts.	-379971.00000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	440350000.00000000

ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	-1824.73000000

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: 267

Item C.1. Identification of investment.

a. Name of issuer (if any).	NOTA DO TESOURO NACIONAL
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	Brazil Notas do Tesouro Nacional Serie F
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BRSTNCNTF170

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	336000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	65824.40000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	0.072049929287

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
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.

For debt securities, also provide:

a. Maturity date.	2025-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	10.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

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: 268

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2A8R9 IRS GBP R V 00MSONIA IS2A8S0 CCPOIS / Short: BS2A8R9 IRS GBP P F .62750 IS2A8R9 CCPOIS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2A8R9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	630000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-532.88000000
f. Exchange rate.	0.72735200

g. Percentage value compared to net assets of the Fund.	-0.00058327863

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Sterling Overnight Index Average
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	12
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	43.56000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.62800000
Payments: Base currency	United Kingdom Pound
Payments: Amount	-541.54000000

ii. Termination or maturity date.	2031-07-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.00000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	630000.00000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-532.88000000

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: 269

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: BS29N59 IRS EUR R V 06MEURIB IS29N60 CCPVANILLA / Short: BS29N59 IRS EUR P F .12150 IS29N59 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS29N59
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-6466.93000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.00707855824

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Euribor 6 Month
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-359.10000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.12200000
Payments: Base currency	Euro Member Countries
Payments: Amount	-83.03000000

ii. Termination or maturity date.	2031-06-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	300000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-6466.93000000

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: 270

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS230Y9 IRS USD R F .86500 IS230Y9 CCPVANILLA / Short: SS230Y9 IRS USD P V 03MLIBOR IS230Z0 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS230Y9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	670000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-20325.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.02224771044

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.86500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	1303.99000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-197.72000000

ii. Termination or maturity date.	2030-06-10

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	670000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-20325.38000000

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: 271

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54

c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FKKBCJZL2
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-1784.37000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00195313185

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	231741.64000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	956166.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-1784.37000000

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: 272

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AQP3 IRS CAD R F 1.62100 IS2AQP3 CCPVANILLA / Short: SS2AQP3 IRS CAD P V 03MCDOR IS2AQQ4 CCPVANILLA

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AQP3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	740000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Canada Dollar
e. Value. (4)	-3936.18000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	-0.00430845538

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.62100000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	521.54000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Canada Bankers Acceptances 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month

Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	Canada Dollar
Payments: Amount	-142.72000000

ii. Termination or maturity date.	2031-08-16

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-23.84000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	740000.00000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-3917.25000000

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: 273

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAUL CENTERS INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Saul Centers Inc
d. CUSIP (if any).	804395879

At least one of the following other identifiers:

- ISIN	US8043958797

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	695.00000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19897.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021779745587

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 274

Item C.1. Identification of investment.

a. Name of issuer (if any).	Concordia Financial Group Ltd
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Concordia Financial Group Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3305990008

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	27140.09000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.029706940972

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)	JAPAN
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: 275

Item C.1. Identification of investment.

a. Name of issuer (if any).	Spark New Zealand Ltd
b. LEI (if any) of issuer. (1)	529900HUN51H3Y7QBB66
c. Title of the issue or description of the investment.	Spark New Zealand Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NZTELE0001S4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40604.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	139422.59000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	0.152608876807

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)	NEW ZEALAND
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: 276

Item C.1. Identification of investment.	
a. Name of issuer (if any).	DOMINICAN REPUBLIC
b. LEI (if any) of issuer. (1)	254900EHU7Q8FGVPI369
c. Title of the issue or description of the investment.	Dominican Republic International Bond
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	USP3579ECE51

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	218662.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.239343125994

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	DOMINICAN REPUBLIC
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.

For debt securities, also provide:

a. Maturity date.	2049-06-05

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.40000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 277

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED INR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GFKBB04BK
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	79925.58000000
f. Exchange rate.	73.25279310
g. Percentage value compared to net assets of the Fund.	0.087484768372

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	2818579.08000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	212323562.00000000
Description of currency purchased.	India Rupee
iii. Settlement date.	2021-10-08
iv. Unrealized appreciation or depreciation. (24)	79925.58000000

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: 278

Item C.1. Identification of investment.

a. Name of issuer (if any).	Galaxy Entertainment Group Ltd
b. LEI (if any) of issuer. (1)	549300ZSEBV3HR826S10
c. Title of the issue or description of the investment.	Galaxy Entertainment Group Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	HK0027032686

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20500.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	131437.68000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.143868771301

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)	HONG KONG
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: 279

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CZK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FPKBB0PLJ
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Czech Republic Koruna
e. Value. (4)	4188.30000000
f. Exchange rate.	21.53213400
g. Percentage value compared to net assets of the Fund.	0.004584420349

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	24486898.00000000
Description of currency sold.	Czech Republic Koruna

ii. Amount and description of currency purchased.

Amount of currency purchased.	1141414.09000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	4188.30000000

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: 280

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SS1Z7Y5 IRS EUR R F .13050 IS1Z7Y5 CCPVANILLA / Short: SS1Z7Y5 IRS EUR P V 06MEURIB IS1Z7Z6 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1Z7Y5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	220000.00000000

b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	6189.36000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.006774736273

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.13100000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	173.86000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	128.82000000

ii. Termination or maturity date.	2030-01-23

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries

Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	220000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	6189.36000000

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: 281

Item C.1. Identification of investment.

a. Name of issuer (if any).	Darden Restaurants Inc
b. LEI (if any) of issuer. (1)	CY1NFSCCB5GUXC7WZC70
c. Title of the issue or description of the investment.	Darden Restaurants Inc
d. CUSIP (if any).	237194105

At least one of the following other identifiers:

- ISIN	US2371941053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	514.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	77434.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.084757649585

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: 282

Item C.1. Identification of investment.

a. Name of issuer (if any).	Trend Micro Inc/Japan
b. LEI (if any) of issuer. (1)	3538005O5UJ5RNAGVE16

c. Title of the issue or description of the investment.	Trend Micro Inc/Japan
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3637300009

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	375.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	20542.20000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.022485036816

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)	JAPAN
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: 283

Item C.1. Identification of investment.	
a. Name of issuer (if any).	DIGITALBRIDGE GROUP INC
b. LEI (if any) of issuer. (1)	549300XG87L902AGBO89
c. Title of the issue or description of the investment.	DigitalBridge Group Inc
d. CUSIP (if any).	25401T306
At least one of the following other identifiers:	
- ISIN	US25401T3068

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6098.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	156535.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.171340463929

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6) b. Issuer type. (7)	Equity-preferred

Item C.5. Country of investment or issuer.	
a. ISO country code. (8) b. Investment ISO country code. (9)	UNITED STATES OF AMERICA

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: 284

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD THB

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB2WD9
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-7530.56000000
f. Exchange rate.	32.23551724
g. Percentage value compared to net assets of the Fund.	-0.00824278406

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	11014127.00000000
Description of currency sold.	Thailand Baht

ii. Amount and description of currency purchased.

Amount of currency purchased.	334146.20000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-07
iv. Unrealized appreciation or depreciation. (24)	-7530.56000000

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: 285

Item C.1. Identification of investment.

a. Name of issuer (if any).	LUKOIL PJSC
b. LEI (if any) of issuer. (1)	549300LCJ1UJXHYBWI24
c. Title of the issue or description of the investment.	LUKOIL PJSC
d. CUSIP (if any).	69343P105

At least one of the following other identifiers:

- ISIN	US69343P1057

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	971.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83069.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.090925540961

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)	RUSSIAN FEDERATION
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: 286

Item C.1. Identification of investment.

a. Name of issuer (if any).	RELX PLC
b. LEI (if any) of issuer. (1)	549300WSX3VBUFFJOO66
c. Title of the issue or description of the investment.	RELX PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B2B0DG97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3045.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	91587.24000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.100249362935

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 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?	☐ 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: 287

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS25ST6 IRS EUR R F .00000 IS25ST6 IRSLV513768/-0.169BPS / Short: SS25ST6 IRS EUR P V 06MLIBOR IS25SU7 IRSLV513768 LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN	

are not available). Indicate the type of identifier used	SS25ST6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	190000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1781.17000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.00194962920

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.16900000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-257.77000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries

Payments: Amount	303.24000000
ii. Termination or maturity date.	2030-11-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	190000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-1781.17000000

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: 288

Item C.1. Identification of investment.

a. Name of issuer (if any).	London Stock Exchange Group PLC
b. LEI (if any) of issuer. (1)	213800QAUUUP6I445N30
c. Title of the issue or description of the investment.	London Stock Exchange Group PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B0SWJX34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	816.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United Kingdom Pound
e. Value. (4)	89387.79000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.097841893714

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 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?	☐ 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: 289

Item C.1. Identification of investment.	
a. Name of issuer (if any).	TJX Cos Inc/The
b. LEI (if any) of issuer. (1)	V167QI9I69W364E2DY52
c. Title of the issue or description of the investment.	TJX Cos Inc/The
d. CUSIP (if any).	872540109
At least one of the following other identifiers:	
- ISIN	US8725401090

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2724.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	198089.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.216824135374

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: 290

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2A5Z6 IRS NZD R F 1.69500 IS2A5Z6 CCPVANILLA / Short: SS2A5Z6 IRS NZD P V 03MNZDBB IS2A608 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2A5Z6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	520000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-7967.62000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	-0.00872118025

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.69500000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	1221.51000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	New Zealand Bank Bills 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	-232.50000000

ii. Termination or maturity date.	2031-07-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.00000000

ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	520000.00000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-7967.62000000

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: 291

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD PLN
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB25D1
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	-7896.30000000
f. Exchange rate.	3.83002960
g. Percentage value compared to net assets of the Fund.	-0.00864311496

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	2389804.00000000
Description of currency sold.	Poland Zloty

ii. Amount and description of currency purchased.

Amount of currency purchased.	616068.59000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	-7896.30000000

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: 292

Item C.1. Identification of investment.	
a. Name of issuer (if any).	REPUBLIC OF ECUADOR
b. LEI (if any) of issuer. (1)	5299003Y2U5XK0A35H71
c. Title of the issue or description of the investment.	Ecuador Government International Bond
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	XS2214238102

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	37800.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33783.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.036978943956

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ECUADOR
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.

For debt securities, also provide:

a. Maturity date.	2030-07-31

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

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: 293

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED PHP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBCCHQM
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Philippines Peso
e. Value. (4)	992.17000000

f. Exchange rate.	49.80765517
g. Percentage value compared to net assets of the Fund.	0.001086007291

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PHILIPPINES
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	76933.05000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3881272.55000000
Description of currency purchased.	Philippines Peso
iii. Settlement date.	2021-10-21
iv. Unrealized appreciation or depreciation. (24)	992.17000000

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: 294

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF ARGENTINA
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	Argentine Republic Government International Bond
d. CUSIP (if any).	040114HT0

At least one of the following other identifiers:

- ISIN	US040114HT09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	188248.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65416.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.071603100722

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ARGENTINA
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.

For debt securities, also provide:

a. Maturity date.	2035-07-09

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	1.12500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 295

Item C.1. Identification of investment.

a. Name of issuer (if any).	UBS AG
b. LEI (if any) of issuer. (1)	BFM8T61CT2L1QCEMIK50
c. Title of the issue or description of the investment.	AK64448 ALLIANCE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AK64448
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000.00000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Japan Yen
e. Value. (4)	4048.17000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.004431037157

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

2. The reference instrument is an index or custom basket. (26)

Index name.	Nikkei 225 Index
Index identifier, if any.	NKY Index
Narrative description. (27)	

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	1.00000000
v. Exercise price or rate.	22500.00000000
vi. Exercise Price Currency Code	Japan Yen
vii. Expiration date.	2022-02-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2066.15000000

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: 296

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cadence Design Systems Inc
b. LEI (if any) of issuer. (1)	GCT7RXJOGLXPV0NXZY22
c. Title of the issue or description of the investment.	Cadence Design Systems Inc
d. CUSIP (if any).	127387108

At least one of the following other identifiers:

- ISIN	US1273871087

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	149.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24358.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.026662296102

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: 297

Item C.1. Identification of investment.

a. Name of issuer (if any).	SUMMIT HOTEL PROPERTIES
b. LEI (if any) of issuer. (1)	254900OBQWJK6X20LS71
c. Title of the issue or description of the investment.	Summit Hotel Properties Inc
d. CUSIP (if any).	866082704

At least one of the following other identifiers:

- ISIN	US8660827044

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6950.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	176460.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.193149752173

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 298

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Electrolux AB
b. LEI (if any) of issuer. (1)	549300Y3HHZB1ZGFPJ93
c. Title of the issue or description of the investment.	Electrolux AB
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	SE0000103814

Item C.2. Amount of each investment.	
Balance. (2)	

a. Balance	4311.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	109548.54000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.119909403815

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)	SWEDEN
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: 299

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CZK / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB0N48
Description of other unique identifier.	Trade Identifier
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Czech Republic Koruna
e. Value. (4)	1491.10000000
f. Exchange rate.	21.53213400
g. Percentage value compared to net assets of the Fund.	0.001632125010
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CZECHIA

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.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	122432.98000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2668350.00000000
Description of currency purchased.	Czech Republic Koruna
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	1491.10000000

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: 300

Item C.1. Identification of investment.

a. Name of issuer (if any).	American Homes 4 Rent
b. LEI (if any) of issuer. (1)	549300ZJUO7A58PNUW40
c. Title of the issue or description of the investment.	American Homes 4 Rent
d. CUSIP (if any).	02665T884

At least one of the following other identifiers:

- ISIN	US02665T8844

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1683.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44262.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048449189283

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 301

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bentley Systems Inc
b. LEI (if any) of issuer. (1)	549300WVEHPGE0Z56F71
c. Title of the issue or description of the investment.	Bentley Systems Inc
d. CUSIP (if any).	08265T208

At least one of the following other identifiers:

- ISIN	US08265T2087

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	542.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34953.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.038259413945

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: 302

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Mastercard Inc
b. LEI (if any) of issuer. (1)	AR5L2ODV9HN37376R084
c. Title of the issue or description of the investment.	Mastercard Inc
d. CUSIP (if any).	57636Q104
At least one of the following other identifiers:	
- ISIN	US57636Q1040

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	916.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	317146.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.347141726588

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: 303

Item C.1. Identification of investment.

a. Name of issuer (if any).	Natwest Markets PLC
b. LEI (if any) of issuer. (1)	RR3QWICWWIPCS8A4S074
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CKKBCNTLW
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	1129.26000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.001236062966

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Natwest Markets PLC	RR3QWICWWIPCS8A4S074

i. Amount and description of currency sold.

Amount of currency sold.	1079000.00000000
Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	260628.02000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	1129.26000000

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: 304

Item C.1. Identification of investment.

a. Name of issuer (if any).	ICE Futures Europe - Financial Products Division
b. LEI (if any) of issuer. (1)	549300UF4R84F48NCH34
c. Title of the issue or description of the investment.	FTSE 100 IDX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XH5DNJ2
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound

e. Value. (4)	105.95000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.000115970521

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

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?	☐ 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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	FTSE 100 Index
Index identifier, if any.	Z U1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	-71054.00000000
ISO Currency Code.	United Kingdom Pound
v. Unrealized appreciation or depreciation. (24)	105.95000000

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: 305

Item C.1. Identification of investment.

a. Name of issuer (if any).	AT&T Inc
b. LEI (if any) of issuer. (1)	549300Z40J86GGSTL398
c. Title of the issue or description of the investment.	AT&T Inc
d. CUSIP (if any).	00206R102

At least one of the following other identifiers:

- ISIN	US00206R1023

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5215.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	142995.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.156519485986

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: 306

Item C.1. Identification of investment.	
a. Name of issuer (if any).	American Homes 4 Rent
b. LEI (if any) of issuer. (1)	549300ZJUO7A58PNUW40
c. Title of the issue or description of the investment.	American Homes 4 Rent
d. CUSIP (if any).	02665T876
At least one of the following other identifiers:	
- ISIN	US02665T8760

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	393.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10339.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.011317748742

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 307

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS1VY86 IRS EUR R F .00000 SS1VY86/-0.1570000/LCH / Short: SS1VY86 IRS EUR P V 06MLIBOR IS1VY97 IRSLV511221 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1VY86
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	12.01000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.000013145879

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.15700000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-15.13000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	24.99000000

ii. Termination or maturity date.	2029-09-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000

ISO Currency Code.	Euro Member Countries
iv. Notional amount.	10000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	12.14000000

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: 308

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED CNY / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FOKBB2XWZ
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	1303.64000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	0.001426935449

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	177831.01000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1158000.00000000
Description of currency purchased.	China Yuan Renminbi

iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	1303.64000000

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: 309

Item C.1. Identification of investment.

a. Name of issuer (if any).	Booz Allen Hamilton Holding Corp
b. LEI (if any) of issuer. (1)	529900JPV47PIUWMA015
c. Title of the issue or description of the investment.	Booz Allen Hamilton Holding Corp
d. CUSIP (if any).	099502106

At least one of the following other identifiers:

- ISIN	US0995021062

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	160.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13105.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014345099283

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: 310

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Japan Post Holdings Co Ltd
b. LEI (if any) of issuer. (1)	5299003D9N4JBS256X18
c. Title of the issue or description of the investment.	Japan Post Holdings Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3752900005

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	146969.75000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.160869830865

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)	JAPAN
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: 311

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AOL5 IRS EUR R V 06MEUBOR IS2AOM6 IRSLV515255 LCH / Short: BS2AOL5 IRS EUR P F .00000 IS2AOL5 IRSLV515255 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AOL5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1210000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	7270.95000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.007958620714

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Euribor 6 Month
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-338.46000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	-0.08900000
Payments: Base currency	Euro Member Countries
Payments: Amount	53.84000000

ii. Termination or maturity date.	2031-08-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	1210000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	7270.95000000

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: 312

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Credit Agricole SA
b. LEI (if any) of issuer. (1)	969500TJ5KRTCJQWXH05
c. Title of the issue or description of the investment.	Credit Agricole SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	FR0000045072

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	10586.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	152795.31000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.167246359722

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 313

Item C.1. Identification of investment.

a. Name of issuer (if any).	IPG Photonics Corp
b. LEI (if any) of issuer. (1)	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	272.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	46424.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.050815732238

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: 314

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Toyota Motor Corp
b. LEI (if any) of issuer. (1)	5493006W3QUS5LMH6R84
c. Title of the issue or description of the investment.	Toyota Motor Corp
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	JP3633400001

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1210.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	105382.94000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.115349830383

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)	JAPAN
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: 315

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Snap Inc
b. LEI (if any) of issuer. (1)	549300JNC0L6VP8A2Q35
c. Title of the issue or description of the investment.	Snap Inc
d. CUSIP (if any).	83304A106
At least one of the following other identifiers:	
- ISIN	US83304A1060

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	130.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9894.30000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.010830081479

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: 316

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF ARGENTINA
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	Argentine Republic Government International Bond
d. CUSIP (if any).	040114HS2
At least one of the following other identifiers:	
- ISIN	US040114HS26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	108570.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42233.73000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046228104776

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ARGENTINA
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.

For debt securities, also provide:

a. Maturity date.	2030-07-09
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	0.50000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 317

Item C.1. Identification of investment.	
a. Name of issuer (if any).	EPR Properties
b. LEI (if any) of issuer. (1)	549300YSSXFHMPOWZ492
c. Title of the issue or description of the investment.	EPR Properties
d. CUSIP (if any).	26884U505
At least one of the following other identifiers:	
- ISIN	US26884U5056

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	805.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21356.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023376515734

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 318

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED CLP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GEKBB1X76
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	-54.32000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	-0.00005945746

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	2509.23000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1900741.00000000
Description of currency purchased.	Chile Peso
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-54.32000000

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: 319

Item C.1. Identification of investment.

a. Name of issuer (if any).	SUMMIT HOTEL PROPERTIES
b. LEI (if any) of issuer. (1)	254900OBQWJK6X20LS71
c. Title of the issue or description of the investment.	Summit Hotel Properties Inc
d. CUSIP (if any).	866082605

At least one of the following other identifiers:

- ISIN	US8660826053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1075.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28670.25000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.031381820193

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 320

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Tesla Inc
b. LEI (if any) of issuer. (1)	54930043XZGB27CTOV49
c. Title of the issue or description of the investment.	Tesla Inc
d. CUSIP (if any).	88160R101
At least one of the following other identifiers:	
- ISIN	US88160R1014

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	285.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	209680.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.229511299501

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: 321

Item C.1. Identification of investment.

a. Name of issuer (if any).	Inpex Corp
b. LEI (if any) of issuer. (1)	353800VHYYADPR6MXQ47
c. Title of the issue or description of the investment.	Inpex Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3294460005

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10900.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	74892.71000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.081975900420

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)	JAPAN
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: 322

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association

b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NZD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBBZ4HT
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-6596.66000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	-0.00722055782

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	2449440.00000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1719401.55000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-6596.66000000

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: 323

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572

c. Title of the issue or description of the investment.	PURCHASED CAD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB4N3T
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	88.08000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	0.000096410415

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	323697.90000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	408515.00000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	88.08000000

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: 324

Item C.1. Identification of investment.

a. Name of issuer (if any).	ING Groep NV
b. LEI (if any) of issuer. (1)	549300NYKK9MWM7GGW15
c. Title of the issue or description of the investment.	ING Groep NV

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0011821202

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	560.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	7724.85000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.008455449593

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)	NETHERLANDS
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: 325

Item C.1. Identification of investment.

a. Name of issuer (if any).	ICE Futures Europe - Financial Products Division
b. LEI (if any) of issuer. (1)	549300UF4R84F48NCH34
c. Title of the issue or description of the investment.	FTSE 100 IDX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XH5DNJ2
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	7688.30000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.008415442774

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

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?	☐ 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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	ICE Futures Europe - Financial Products Division	549300UF4R84F48NCH34

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	FTSE 100 Index
Index identifier, if any.	Z U1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17

iv. Aggregate notional amount or contract value on trade date.	704177.33000000
ISO Currency Code.	United Kingdom Pound
v. Unrealized appreciation or depreciation. (24)	7688.30000000

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: 326

Item C.1. Identification of investment.

a. Name of issuer (if any).	Home Depot Inc/The
b. LEI (if any) of issuer. (1)	QEKMOTMBBKA8I816DO57
c. Title of the issue or description of the investment.	Home Depot Inc/The
d. CUSIP (if any).	437076102

At least one of the following other identifiers:

- ISIN	US4370761029

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	76.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24789.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.027134234281

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: 327

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bursa Malaysia
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FTSE KLCI FUTURE SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00YZ451W5
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	62.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	13933.00000000
f. Exchange rate.	4.15700000
g. Percentage value compared to net assets of the Fund.	0.015250752984

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bursa Malaysia	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	FSTE Bursa Malaysia KLCI Index
Index identifier, if any.	IKU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-30
iv. Aggregate notional amount or contract value on trade date.	4866430.51000000
ISO Currency Code.	Malaysia Ringgit
v. Unrealized appreciation or depreciation. (24)	13933.00000000

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: 328

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED GBP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD9N
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-204.94000000
f. Exchange rate.	0.72732872
g. Percentage value compared to net assets of the Fund.	-0.00022432278

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

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?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	313680.80000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	228000.00000000
Description of currency purchased.	United Kingdom Pound
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-204.94000000

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: 329

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62

c. Title of the issue or description of the investment.	Long: SS2ARF0 IRS EUR R F .00000 IS2ARF0 IRSLV515287 LCH / Short: SS2ARF0 IRS EUR P V 06MEUBOR IS2ARG1 IRSLV515287 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2ARF0
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	150000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1415.08000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.00154891520

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.11550000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-5.78000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	28.55000000

ii. Termination or maturity date.	2031-08-19

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	150000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-1415.08000000

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: 330

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED SEK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ15X

Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	-268.89000000
f. Exchange rate.	8.62862560
g. Percentage value compared to net assets of the Fund.	-0.00029432103

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	164605.61000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1418000.00000000
Description of currency purchased.	Sweden Krona
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-268.89000000

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: 331

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBB43ZT
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-444.62000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00048667119

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	7843000.00000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	106241.32000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-444.62000000

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: 332

Item C.1. Identification of investment.

a. Name of issuer (if any).	SS&C Technologies Holdings Inc
b. LEI (if any) of issuer. (1)	529900POY8H7NPPNKK71
c. Title of the issue or description of the investment.	SS&C Technologies Holdings Inc
d. CUSIP (if any).	78467J100

At least one of the following other identifiers:

- ISIN	US78467J1007

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	7566.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008281575904

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: 333

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ15S
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	735.31000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	0.000804854028

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	1137000.00000000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	131515.22000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	735.31000000

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: 334

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Rio Tinto PLC
b. LEI (if any) of issuer. (1)	213800YOEO5OQ72G2R82
c. Title of the issue or description of the investment.	Rio Tinto PLC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	GB0007188757
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1455.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	107647.04000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.117828064060
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 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?	☐ 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: 335

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley Capital Services LLC
b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD BRL
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRJ2
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real

e. Value. (4)	-9292.25000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	-0.01017109089

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	3638345.00000000

Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	694340.65000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-02
iv. Unrealized appreciation or depreciation. (24)	-9292.25000000

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: 336

Item C.1. Identification of investment.

a. Name of issuer (if any).	Intercontinental Exchange, Inc.
b. LEI (if any) of issuer. (1)	5493000F4ZO33MV32P92
c. Title of the issue or description of the investment.	Long: SS2AV69 CDS USD R F 5.00000 IS2AV69 CCPCDX / Short: SS2AV69 CDS USD P V 03MEVENT IS2AV70 CCPCDX
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AV69
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3500000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	378287.42000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.414065025449

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Intercontinental Exchange, Inc.	5493000F4ZO33MV32P92

2. The reference instrument is an index or custom basket. (26)

Index name.	Markit CDX.NA.HY.S36.V1
Index identifier, if any.	2I65BRYP9
Narrative description. (27)	

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	5.00000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	35000.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	sell protection

ii. Termination or maturity date.	2026-06-20

iii. Upfront payments or receipts

Upfront payments.	322097.43000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	56189.99000000

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: 337

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SS1XX74 IRS EUR R F .07300 IS1XX74 CCPVANILLA / Short: SS1XX74 IRS EUR P V 06MEURIB IS1XX85 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1XX74
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	180000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4293.13000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.004699164943

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.07300000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	103.30000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month

Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	271.89000000

ii. Termination or maturity date.	2029-11-18
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	180000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	4293.13000000

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: 338

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	S+P500 EMINI FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00VDHP5J0
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-13.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-170142.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.18623404522

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	E-mini S&P 500 Index
Index identifier, if any.	ESU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	-2768182.65000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-170142.35000000

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: 339

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Vornado Realty Trust
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Vornado Realty Trust

d. CUSIP (if any).	929042844

At least one of the following other identifiers:

- ISIN	US9290428443

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6516.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	170328.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.186437516294

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	13070.00000000

Schedule of Portfolio Investments Record: 340

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2ARL6 IRS AUD R F 1.27720 IS2ARL6 CCPVANILLA / Short: SS2ARL6 IRS AUD P V 06MBBSW IS2ARM7 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2ARL6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2460000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Australia Dollar
e. Value. (4)	-12204.23000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	-0.01335847965

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.27700000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	1195.29000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Australian Bank Bill Rate 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	-28.30000000

ii. Termination or maturity date.	2031-08-18

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	2460000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-12204.23000000

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: 341

Item C.1. Identification of investment.

a. Name of issuer (if any).	Evergy Inc
b. LEI (if any) of issuer. (1)	549300PGTHDQY6PSUI61
c. Title of the issue or description of the investment.	Evergy Inc
d. CUSIP (if any).	30034W106

At least one of the following other identifiers:

- ISIN	US30034W1062

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1389.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	95077.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.104069231612

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: 342

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Iron Mountain Inc
b. LEI (if any) of issuer. (1)	SQL3F6CKNNBM3SQGHX24
c. Title of the issue or description of the investment.	Iron Mountain Inc
d. CUSIP (if any).	46284V101
At least one of the following other identifiers:	
- ISIN	US46284V1017

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3292.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	157193.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.172059973724

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	149594.76000000

Schedule of Portfolio Investments Record: 343

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kinnevik AB
b. LEI (if any) of issuer. (1)	2138006PZH76JOS6MN27
c. Title of the issue or description of the investment.	Kinnevik AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0015810247

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	744.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	29150.72000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.031907732006

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)	SWEDEN
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: 344

Item C.1. Identification of investment.	
a. Name of issuer (if any).	ABN AMRO Bank NV
b. LEI (if any) of issuer. (1)	BFXS5XCH7N0Y05NIXW11
c. Title of the issue or description of the investment.	ABN AMRO Bank NV
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	NL0011540547

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6281.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	87505.16000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.095781208643

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)	NETHERLANDS
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	67913.46000000

Schedule of Portfolio Investments Record: 345

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vornado Realty Trust
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Vornado Realty Trust
d. CUSIP (if any).	929042109

At least one of the following other identifiers:

- ISIN	US9290421091

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1770.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	74127.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.081138427972

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 346

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB17KM
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-861.56000000
f. Exchange rate.	0.72732872
g. Percentage value compared to net assets of the Fund.	-0.00094304448

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	291052.00000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	399304.13000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-861.56000000

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: 347

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED PHP / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB5PRX
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Philippines Peso
e. Value. (4)	8899.88000000
f. Exchange rate.	49.80765517
g. Percentage value compared to net assets of the Fund.	0.009741611388

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PHILIPPINES
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	706600.50000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	35637396.45000000
Description of currency purchased.	Philippines Peso
iii. Settlement date.	2021-10-21
iv. Unrealized appreciation or depreciation. (24)	8899.88000000

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: 348

Item C.1. Identification of investment.

a. Name of issuer (if any).	NOTA DO TESOURO NACIONAL
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	Brazil Notas do Tesouro Nacional Serie F
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BRSTNCNTF147

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	322000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Brazil Real

e. Value. (4)	63334.04000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	0.069324036428

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
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.

For debt securities, also provide:

a. Maturity date.	2023-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	10.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 349

Item C.1. Identification of investment.

a. Name of issuer (if any).	Abbott Laboratories
b. LEI (if any) of issuer. (1)	HQD377W2YR662HK5JX27
c. Title of the issue or description of the investment.	Abbott Laboratories
d. CUSIP (if any).	002824100

At least one of the following other identifiers:

- ISIN	US0028241000

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2608.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	329572.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.360743257256

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: 350

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CHF / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB1740
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	-856.24000000
f. Exchange rate.	0.91545080
g. Percentage value compared to net assets of the Fund.	-0.00093722132

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	280366.62000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	255878.00000000
Description of currency purchased.	Switzerland Franc
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-856.24000000

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: 351

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS32269 TRS BRL R E SELS32269/ZERO RATE / Short: SELS32269 TRS BRL P F .00000 SELS32269/BZV1
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS32269
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	601742.50000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Brazil Real
e. Value. (4)	-1096.06000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	-0.00119972298

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	BRAZIL

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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Bovespa Index
Index identifier, if any.	BZV1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other

Payments: Fixed rate.	0.00000000
Payments: Base currency	Brazil Real
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-10-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.00000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	601742.50000000
ISO Currency Code.	BRL
v. Unrealized appreciation or depreciation. (24)	-1096.06000000

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: 352

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED RUB / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GNKBB19SD
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	4043.57000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	0.004426002099

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	228249.70000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	17077003.68000000
Description of currency purchased.	Russia Ruble
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	4043.57000000

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: 353

Item C.1. Identification of investment.

a. Name of issuer (if any).	Credit Suisse International
b. LEI (if any) of issuer. (1)	E58DKGMJYYYJLN8C3868
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CNY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FVKBBB42Z
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-779.36000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	-0.00085307018

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Credit Suisse International	E58DKGMJYYYJLN8C3868

i. Amount and description of currency sold.

Amount of currency sold.	1028167.27000000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	158271.06000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-779.36000000

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: 354

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kajima Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Kajima Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3210200006

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	33592.66000000

f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.036769781077

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)	JAPAN
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: 355

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Nabtesco Corp
b. LEI (if any) of issuer. (1)	529900DVHQXYRTGW7739
c. Title of the issue or description of the investment.	Nabtesco Corp
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	JP3651210001

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	300.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	11863.60000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.012985633611

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)	JAPAN
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: 356

Item C.1. Identification of investment.

a. Name of issuer (if any).	Domino's Pizza Inc
b. LEI (if any) of issuer. (1)	25490005ZWM1IF9UXU57
c. Title of the issue or description of the investment.	Domino's Pizza Inc
d. CUSIP (if any).	25754A201

At least one of the following other identifiers:

- ISIN	US25754A2015

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51689.00000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.056577633748

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: 357

Item C.1. Identification of investment.

a. Name of issuer (if any).	Parker-Hannifin Corp
b. LEI (if any) of issuer. (1)	5493002CONDB4N2HKI23
c. Title of the issue or description of the investment.	Parker-Hannifin Corp
d. CUSIP (if any).	701094104

At least one of the following other identifiers:

- ISIN	US7010941042

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	265.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	78617.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.086053027725

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: 358

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CHF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HJKBBZVH0
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	-6.54000000
f. Exchange rate.	0.91545080

g. Percentage value compared to net assets of the Fund.	-0.00000715853

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	124000.00000000
Description of currency sold.	Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased.	135445.85000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-6.54000000

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: 359

Item C.1. Identification of investment.

a. Name of issuer (if any).	Credit Suisse International
b. LEI (if any) of issuer. (1)	E58DKGMJYYYJLN8C3868
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CNY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FUKBCB4JL
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-523.78000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	-0.00057331797

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Credit Suisse International	E58DKGMJYYYJLN8C3868

i. Amount and description of currency sold.

Amount of currency sold.	642885.05000000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	98926.12000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-523.78000000

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: 360

Item C.1. Identification of investment.

a. Name of issuer (if any).	Intercontinental Exchange, Inc.
b. LEI (if any) of issuer. (1)	5493000F4ZO33MV32P92
c. Title of the issue or description of the investment.	Long: SS2AUR3 CDS EUR R F 5.00000 IS2AUR3 CCPITRAXX / Short: SS2AUR3 CDS EUR P V 03MEVENT IS2AUS4 CCPITRAXX
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AUR3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	790000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	123215.58000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.134869042878

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Intercontinental Exchange, Inc.	5493000F4ZO33MV32P92

2. The reference instrument is an index or custom basket. (26)

Index name.	iTraxx Europe Crossover S35.V1
Index identifier, if any.	2I667KJN9
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	5.00000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	7900.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	sell protection

ii. Termination or maturity date.	2026-06-20

iii. Upfront payments or receipts

Upfront payments.	93690.56000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	790000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	13373.53000000

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: 361

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS57918 TRS BRL R E SELS57918/ZERO RATE / Short: SELS57918 TRS BRL P F .00000 SELS57918/BZV1
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS57918
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1167977.93000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Brazil Real
e. Value. (4)	4674.73000000
f. Exchange rate.	5.17080000
g. Percentage value compared to net assets of the Fund.	0.005116855845

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Bovespa Index
Index identifier, if any.	BZV1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Brazil Real
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-10-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Brazil Real
Upfront receipts.	0.00000000
ISO Currency Code.	Brazil Real
iv. Notional amount.	1167977.93000000
ISO Currency Code.	BRL

v. Unrealized appreciation or depreciation. (24)	4674.73000000

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: 362

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS86312 TRS KRW R E SELS86312/KMU1 / Short: SELS86312 TRS KRW P F .00000 SELS86312/ZERO RATE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS86312
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106735008.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-1604.22000000
f. Exchange rate.	1159.45000000
g. Percentage value compared to net assets of the Fund.	-0.00175594365

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Korea Stock Exchange KOSPI 200 Index
Index identifier, if any.	KMU1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other

Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Korea (South) Won
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-09-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Korea (South) Won
Upfront receipts.	0.00000000
ISO Currency Code.	Korea (South) Won
iv. Notional amount.	106735008.00000000
ISO Currency Code.	KRW
v. Unrealized appreciation or depreciation. (24)	-1604.22000000

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: 363

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB4W9L
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-2564.03000000
f. Exchange rate.	0.72732872
g. Percentage value compared to net assets of the Fund.	-0.00280653040

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	614266.00000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	841986.69000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-2564.03000000

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: 364

Item C.1. Identification of investment.

a. Name of issuer (if any).	ARMADA HOFFLER PROPERTIE
b. LEI (if any) of issuer. (1)	549300WQRSIV6XZT9313
c. Title of the issue or description of the investment.	Armada Hoffler Properties Inc
d. CUSIP (if any).	04208T207

At least one of the following other identifiers:

- ISIN	US04208T2078

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8122.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	226278.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.247679890514

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 365

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	911.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	376707.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.412335800438

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: 366

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF ECUADOR
b. LEI (if any) of issuer. (1)	5299003Y2U5XK0A35H71
c. Title of the issue or description of the investment.	Ecuador Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2214238524

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	99060.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71323.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.078068793889

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ECUADOR
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.

For debt securities, also provide:

a. Maturity date.	2035-07-31

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	1.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 367

Item C.1. Identification of investment.

a. Name of issuer (if any).	Mitsubishi Chemical Holdings Corp
b. LEI (if any) of issuer. (1)	353800YNKX4RQUGAR072
c. Title of the issue or description of the investment.	Mitsubishi Chemical Holdings Corp

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3897700005

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6700.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	58826.39000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.064390062647

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)	JAPAN
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: 368

Item C.1. Identification of investment.

a. Name of issuer (if any).	ServiceNow Inc
b. LEI (if any) of issuer. (1)	549300HJTQM36M0E1G39
c. Title of the issue or description of the investment.	ServiceNow Inc
d. CUSIP (if any).	81762P102

At least one of the following other identifiers:

- ISIN	US81762P1021

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	312.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	200815.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.219808392385

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: 369

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED RUB / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GSKBB18SW
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	3546.75000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	0.003882193938

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	266697.99000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	19867000.00000000
Description of currency purchased.	Russia Ruble
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	3546.75000000

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: 370

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	21HKKBB0MBL

identifier used	
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	6069.01000000
f. Exchange rate.	0.72732872
g. Percentage value compared to net assets of the Fund.	0.006643003830

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	624734.00000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	865012.13000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	6069.01000000

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: 371

Item C.1. Identification of investment.

a. Name of issuer (if any).	Annaly Capital Management Inc
b. LEI (if any) of issuer. (1)	2DTL0G3FPRYUT58TI025
c. Title of the issue or description of the investment.	Annaly Capital Management Inc
d. CUSIP (if any).	035710409

At least one of the following other identifiers:

- ISIN	US0357104092

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17539.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	152413.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.166828887735

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 372

Item C.1. Identification of investment.

a. Name of issuer (if any).	Canadian Natural Resources Ltd
b. LEI (if any) of issuer. (1)	549300T15RIMIKZC5Q38
c. Title of the issue or description of the investment.	Canadian Natural Resources Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA1363851017

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1020.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	33753.42000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.036945745410

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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

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

a. Is the investment a Restricted Security?	☐ 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: 373

Item C.1. Identification of investment.

a. Name of issuer (if any).	JPMorgan Chase Bank, National Association
b. LEI (if any) of issuer. (1)	7H6GLXDRUGQFU57RNE97
c. Title of the issue or description of the investment.	Long: IS19QA6 IRS USD R V 12MLIBOR IS19QB7 CPILV506063 / Short: IS19QA6 IRS USD P F 1.89600 IS19QA6 CPILV506063
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS19QA6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	14865.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016271162226

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1828
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1828
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.89600000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-11-10

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	400000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	14865.24000000

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: 374

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD GBP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB0P1H
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-300.95000000
f. Exchange rate.	0.72732872

g. Percentage value compared to net assets of the Fund.	-0.00032941319

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	138000.00000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	189434.44000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-300.95000000

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: 375

Item C.1. Identification of investment.

a. Name of issuer (if any).	PS Business Parks Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PS Business Parks Inc
d. CUSIP (if any).	69360J552

At least one of the following other identifiers:

- ISIN	US69360J5526

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2700.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	75627.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.082779637979

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	28010.00000000

Schedule of Portfolio Investments Record: 376

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dexcom Inc

b. LEI (if any) of issuer. (1)	549300YSK3QDSFR5EU59
c. Title of the issue or description of the investment.	Dexcom Inc
d. CUSIP (if any).	252131107

At least one of the following other identifiers:

- ISIN	US2521311074

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52942.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.057949139776

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: 377

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Prosus NV
b. LEI (if any) of issuer. (1)	635400Z5LQ5F9OLVT688
c. Title of the issue or description of the investment.	Prosus NV
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	NL0013654783

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2887.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	255544.26000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.279713083031

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)	NETHERLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	227274.44000000

Schedule of Portfolio Investments Record: 378

Item C.1. Identification of investment.	
a. Name of issuer (if any).	South African Futures Exchange

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FTSE/JSE TOP 40 SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00DSXSGY5
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	8472.74000000
f. Exchange rate.	14.52625000
g. Percentage value compared to net assets of the Fund.	0.009274073411

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	South African Futures Exchange	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	FTSE/JSE TOP 40
Index identifier, if any.	AIU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-16
iv. Aggregate notional amount or contract value on trade date.	8942022.80000000
ISO Currency Code.	South Africa Rand
v. Unrealized appreciation or depreciation. (24)	8472.74000000

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: 379

Item C.1. Identification of investment.

a. Name of issuer (if any).	JPMorgan Chase Bank, National Association
b. LEI (if any) of issuer. (1)	7H6GLXDRUGQFU57RNE97
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD HUF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FPKBBZG6L
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	530.29000000
f. Exchange rate.	295.69338000
g. Percentage value compared to net assets of the Fund.	0.000580443680

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	482925629.00000000
Description of currency sold.	Hungary Forint

ii. Amount and description of currency purchased.

Amount of currency purchased.	1633727.59000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	530.29000000

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: 380

Item C.1. Identification of investment.

a. Name of issuer (if any).	Hong Kong Futures Exchange Ltd.

b. LEI (if any) of issuer. (1)	213800YTVSXYQN17BW16
c. Title of the issue or description of the investment.	HANG SENG IDX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00Z2X9KS3
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	5578.89000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.006106529341

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	HONG KONG
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Hong Kong Futures Exchange Ltd.	213800YTVSXYQN17BW16

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Hang Seng Index
Index identifier, if any.	HIU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-29
iv. Aggregate notional amount or contract value on trade date.	7678853.85000000
ISO Currency Code.	Hong Kong Dollar
v. Unrealized appreciation or depreciation. (24)	5578.89000000

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: 381

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED CAD / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB4W8X
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	3591.07000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	0.003930705628

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

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

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	521509.48000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	662510.00000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	3591.07000000

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: 382

Item C.1. Identification of investment.

a. Name of issuer (if any).	Charles Schwab Corp/The

b. LEI (if any) of issuer. (1)	549300VSGCJ7E698NM85
c. Title of the issue or description of the investment.	Charles Schwab Corp/The
d. CUSIP (if any).	808513105

At least one of the following other identifiers:

- ISIN	US8085131055

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3315.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	241497.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.264338084517

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: 383

Item C.1. Identification of investment.

a. Name of issuer (if any).	MetLife Inc
b. LEI (if any) of issuer. (1)	C4BXATY60WC6XEOZDX54
c. Title of the issue or description of the investment.	MetLife Inc
d. CUSIP (if any).	59156R108

At least one of the following other identifiers:

- ISIN	US59156R1086

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2580.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	159960.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.175088670595

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: 384

Item C.1. Identification of investment.

a. Name of issuer (if any).	Royal Dutch Shell PLC
b. LEI (if any) of issuer. (1)	21380068P1DRHMJ8KU70

c. Title of the issue or description of the investment.	Royal Dutch Shell PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00B03MM408

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7659.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	150710.80000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.164964701277

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 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?	☐ 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: 385

Item C.1. Identification of investment.

a. Name of issuer (if any).	Telefonica SA
b. LEI (if any) of issuer. (1)	549300EEJH4FEPDBBR25
c. Title of the issue or description of the investment.	Telefonica SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ES0178430E18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30832.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	152559.68000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.166988444346

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)	SPAIN
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: 386

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	2509.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	951864.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.041889696706

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: 387

Item C.1. Identification of investment.

a. Name of issuer (if any).	E.ON SE
b. LEI (if any) of issuer. (1)	Q9MAIUP40P25UFBFG033
c. Title of the issue or description of the investment.	E.ON SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000ENAG999

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4952.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	65334.50000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.071513695605

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)	GERMANY
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: 388

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CRKBB30X5
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-307.97000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00033709713

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	232149.31000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	964000.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-307.97000000

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: 389

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: BS2AO71 IRS SEK R V 03MSTIBO IS2AO82 CCPVANILLA / Short: BS2AO71 IRS SEK P F .57600 IS2AO71 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	BS2AO71

identifier used Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3420000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Sweden Krona
e. Value. (4)	1302.94000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.001426169245

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Stockholm Interbank Offer Rate 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Sweden Krona
Receipts: Amount.	-23.47000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.57600000
Payments: Base currency	Sweden Krona
Payments: Amount	-984.96000000

ii. Termination or maturity date.	2031-08-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Sweden Krona
Upfront receipts.	0.00000000
ISO Currency Code.	Sweden Krona
iv. Notional amount.	3420000.00000000
ISO Currency Code.	SEK
v. Unrealized appreciation or depreciation. (24)	1302.94000000

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: 390

Item C.1. Identification of investment.

a. Name of issuer (if any).	Oracle Corp
b. LEI (if any) of issuer. (1)	1Z4GXXU7ZHVWFCD8TV52
c. Title of the issue or description of the investment.	Oracle Corp
d. CUSIP (if any).	68389X105

At least one of the following other identifiers:

- ISIN	US68389X1054

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1271.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113284.23000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.123998407290

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: 391

Item C.1. Identification of investment.	
a. Name of issuer (if any).	AMERICAN FINANCE TRUST
b. LEI (if any) of issuer. (1)	549300GN4H0K3IUS8983
c. Title of the issue or description of the investment.	American Finance Trust Inc
d. CUSIP (if any).	02607T406
At least one of the following other identifiers:	
- ISIN	US02607T4067

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1075.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29218.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031981922491

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 392

Item C.1. Identification of investment.

a. Name of issuer (if any).	SPIRIT REALTY CAPITAL IN
b. LEI (if any) of issuer. (1)	549300LTU6LVPZSHMJ25
c. Title of the issue or description of the investment.	Spirit Realty Capital Inc
d. CUSIP (if any).	84860W201

At least one of the following other identifiers:

- ISIN	US84860W2017

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5725.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	152399.50000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.166813114869

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 393

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS25DL3 IRS USD R F .79350 IS25DL3 CCPVANILLA / Short: SS25DL3 IRS USD P V 03MLIBOR IS25DM4 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS25DL3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1510000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-58888.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.06445802498

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.79400000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	4326.77000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating

Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-236.50000000

ii. Termination or maturity date.	2030-10-21
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1510000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-58888.48000000

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: 394

Item C.1. Identification of investment.

a. Name of issuer (if any).	Naspers Ltd
b. LEI (if any) of issuer. (1)	21380044BQ8812EEKT59
c. Title of the issue or description of the investment.	Naspers Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ZAE000015889

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	2933.16000000
f. Exchange rate.	14.52625000
g. Percentage value compared to net assets of the Fund.	0.003210571924

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)	SOUTH AFRICA
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: 395

Item C.1. Identification of investment.

a. Name of issuer (if any).	EQT AB
b. LEI (if any) of issuer. (1)	213800U7P9GOIRKCTB34
c. Title of the issue or description of the investment.	EQT AB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0012853455

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	171.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	8727.67000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.009553114139

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)	SWEDEN
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: 396

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Eni SpA
b. LEI (if any) of issuer. (1)	BUCRF72VH5RBN7X3VL35
c. Title of the issue or description of the investment.	Eni SpA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	IT0003132476

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2130.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	26279.07000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.028764487564

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)	ITALY
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: 397

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS1ZP29 IRS USD R F 1.49450 IS1ZP29 CCPVANILLA / Short: SS1ZP29 IRS USD P V 03MLIBOR IS1ZP30 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1ZP29
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	80000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	1856.46000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.002032039968

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.49500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	63.10000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-5.45000000

ii. Termination or maturity date.	2030-02-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	80000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1856.46000000

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: 398

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Singapore Exchange Derivatives Clearing Limited
b. LEI (if any) of issuer. (1)	549300ZLWT3FK3F0FW61
c. Title of the issue or description of the investment.	MSCI SING IX ETS SEP21
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XD1BRH0
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-31.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Singapore Dollar
e. Value. (4)	9595.37000000
f. Exchange rate.	1.34445000
g. Percentage value compared to net assets of the Fund.	0.010502879327

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SINGAPORE
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Singapore Exchange Derivatives Clearing Limited	549300ZLWT3FK3F0FW61

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	MSCI Singapore Index
Index identifier, if any.	QZU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-29
iv. Aggregate notional amount or contract value on trade date.	-1100242.18000000
ISO Currency Code.	Singapore Dollar
v. Unrealized appreciation or depreciation. (24)	9595.37000000

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: 399

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CHF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB3303
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	291.88000000
f. Exchange rate.	0.91545080
g. Percentage value compared to net assets of the Fund.	0.000319485378

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold. 129000.00000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 141206.06000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-15

iv. Unrealized appreciation or depreciation. (24) 291.88000000

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: 400

Item C.1. Identification of investment.	
a. Name of issuer (if any).	TITULOS DE TESORERIA
b. LEI (if any) of issuer. (1)	549300MHDRBVRF6B9117
c. Title of the issue or description of the investment.	Colombian TES
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	COL17CT03557
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	492700000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Colombia Peso
e. Value. (4)	133391.03000000
f. Exchange rate.	3769.15000000
g. Percentage value compared to net assets of the Fund.	0.146006864916
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	COLOMBIA
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.

For debt securities, also provide:

a. Maturity date.	2025-11-26

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 401

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD KRW
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB6JZQ
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	4556.32000000
f. Exchange rate.	1159.53965517
g. Percentage value compared to net assets of the Fund.	0.004987246884

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold. 720588953.00000000

Description of currency sold. Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased. 626000.31000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. (24) 4556.32000000

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: 402

Item C.1. Identification of investment.

a. Name of issuer (if any).	SUMMIT HOTEL PROPERTIES
b. LEI (if any) of issuer. (1)	254900OBQWJK6X20LS71
c. Title of the issue or description of the investment.	Summit Hotel Properties Inc
d. CUSIP (if any).	866082506

At least one of the following other identifiers:

- ISIN	US8660825063

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4522.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113050.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.123742024323

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 403

Item C.1. Identification of investment.

a. Name of issuer (if any).	Crowdstrike Holdings Inc
b. LEI (if any) of issuer. (1)	549300YBY08K9KM4HX32
c. Title of the issue or description of the investment.	Crowdstrike Holdings Inc
d. CUSIP (if any).	22788C105

At least one of the following other identifiers:

- ISIN	US22788C1053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	356.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100036.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.109497188370

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: 404

Item C.1. Identification of investment.

a. Name of issuer (if any).	VORNADO REALTY TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Vornado Realty Trust
d. CUSIP (if any).	929042810

At least one of the following other identifiers:

- ISIN	US9290428104

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	541.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14877.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.016284581750

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 405

Item C.1. Identification of investment.	
a. Name of issuer (if any).	NortonLifeLock Inc
b. LEI (if any) of issuer. (1)	YF6ZV0M6AU4FY94MK914
c. Title of the issue or description of the investment.	NortonLifeLock Inc
d. CUSIP (if any).	668771108
At least one of the following other identifiers:	
- ISIN	US6687711084

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3796.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100821.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.110357263850

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: 406

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AO93 IRS NOK R F 1.53000 IS2AO93 CCPVANILLA / Short: SS2AO93 IRS NOK P V 06MNIBOR IS2AOA4 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AO93
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3010000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Norway Krone
e. Value. (4)	-398.75000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	-0.00043646291

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.53000000

Receipts: Base currency.	Norway Krone
Receipts: Amount.	2302.65000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Norwegian Interbank Offer Rate 6 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Norway Krone
Payments: Amount	-873.74000000

ii. Termination or maturity date.	2031-08-13

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Norway Krone
Upfront receipts.	0.00000000
ISO Currency Code.	Norway Krone
iv. Notional amount.	3010000.00000000
ISO Currency Code.	NOK
v. Unrealized appreciation or depreciation. (24)	-398.75000000

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: 407

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Red Electrica Corp SA
b. LEI (if any) of issuer. (1)	5493009HMD0C90GUV498
c. Title of the issue or description of the investment.	Red Electrica Corp SA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	ES0173093024

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1721.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	34322.82000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.037568998030

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)	SPAIN
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: 408

Item C.1. Identification of investment.

a. Name of issuer (if any).	PETROLEOS MEXICANOS
b. LEI (if any) of issuer. (1)	549300CAZKPF4HKMPX17
c. Title of the issue or description of the investment.	Petroleos Mexicanos
d. CUSIP (if any).	71654QDE9

At least one of the following other identifiers:

- ISIN	US71654QDE98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	43000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42221.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046214937004

Item C.3. Payoff profile.	
a. Payoff profile. [(5)]	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.	
a. Asset type. [(6)]	Debt
b. Issuer type. [(7)]	Corporate
Item C.5. Country of investment or issuer.	
a. ISO country code. [(8)]	MEXICO
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.	
For debt securities, also provide:	
a. Maturity date.	2031-01-28
b. Coupon.	
i. Coupon category. [(13)]	Fixed
ii. Annualized rate.	5.95000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? [(14)]	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? [(15)]	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. [(16)]	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 409

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED AUD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB4VQ7
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	17758.94000000
f. Exchange rate.	1.36685752
g. Percentage value compared to net assets of the Fund.	0.019438542109

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	1066294.06000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1481746.00000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	17758.94000000

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: 410

Item C.1. Identification of investment.

a. Name of issuer (if any).	HERSHA HOSPITALITY TRUST
b. LEI (if any) of issuer. (1)	549300DNC58BIN1VO064
c. Title of the issue or description of the investment.	Hersha Hospitality Trust
d. CUSIP (if any).	427825401

At least one of the following other identifiers:

- ISIN	US4278254010

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3635.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	91420.25000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.100066579382

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 411

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	AK64642 ALLIANCE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AK64642
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	52257.20000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.057199572874

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

2. The reference instrument is an index or custom basket. (26)

Index name.	FTSE 100 Index
Index identifier, if any.	UKX Index
Narrative description. (27)	

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	1.00000000
v. Exercise price or rate.	6100.00000000
vi. Exercise Price Currency Code	United Kingdom Pound
vii. Expiration date.	2022-02-18
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-5075.12000000

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: 412

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dover Corp
b. LEI (if any) of issuer. (1)	549300FMC2ALGA7N9E80
c. Title of the issue or description of the investment.	Dover Corp
d. CUSIP (if any).	260003108
At least one of the following other identifiers:	
- ISIN	US2600031080

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	973.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	169652.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.185697625460

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: 413

Item C.1. Identification of investment.

a. Name of issuer (if any).	URSTADT BIDDLE PROPERTIE
b. LEI (if any) of issuer. (1)	549300XXD0YL0AER3Z82
c. Title of the issue or description of the investment.	Urstadt Biddle Properties Inc
d. CUSIP (if any).	917286874

At least one of the following other identifiers:

- ISIN	US9172868740

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6638.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	179093.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.196031491024

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	8067.00000000

Schedule of Portfolio Investments Record: 414

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CVKBB6P19
Description of other unique identifier.	Trade Identifier
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	194.31000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.000212687419
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	53918.04000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	225000.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	194.31000000

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: 415

Item C.1. Identification of investment.

a. Name of issuer (if any).	SoftBank Group Corp
b. LEI (if any) of issuer. (1)	5493003BZYYYCDIO0R13
c. Title of the issue or description of the investment.	SoftBank Group Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3436100006

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2510.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	141447.95000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.154825790972

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)	JAPAN
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: 416

Item C.1. Identification of investment.

a. Name of issuer (if any).	Euronext NV
b. LEI (if any) of issuer. (1)	724500QJ4QSZ3H9QU415
c. Title of the issue or description of the investment.	Euronext NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0006294274

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	682.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries

e. Value. (4)	79142.33000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.086627440282

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)	NETHERLANDS
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: 417

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED COP / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB17CZ
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Colombia Peso
e. Value. (4)	6184.89000000
f. Exchange rate.	3771.77320000
g. Percentage value compared to net assets of the Fund.	0.006769843510

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	COLOMBIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	213573.95000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	828880499.00000000
Description of currency purchased.	Colombia Peso
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	6184.89000000

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: 418

Item C.1. Identification of investment.

a. Name of issuer (if any).	REXFORD INDUSTRIAL REALT
b. LEI (if any) of issuer. (1)	549300MSLO0DF0EMX355
c. Title of the issue or description of the investment.	Rexford Industrial Realty Inc
d. CUSIP (if any).	76169C407

At least one of the following other identifiers:

- ISIN	US76169C4078

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3072.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85800.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093915829096

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 419

Item C.1. Identification of investment.

a. Name of issuer (if any).	LyondellBasell Industries NV
b. LEI (if any) of issuer. (1)	BN6WCCZ8OVP3ITUUVN49
c. Title of the issue or description of the investment.	LyondellBasell Industries NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0009434992

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1493.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	149822.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.163992442515

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)	NETHERLANDS
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: 420

Item C.1. Identification of investment.

a. Name of issuer (if any).	Alliance Bernstein

b. LEI (if any) of issuer. (1)	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	415391.50000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	415391.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.454678329030

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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
i. If Yes, provide the value of the investment representing cash collateral.	415391.50000000
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: 421

Item C.1. Identification of investment.

a. Name of issuer (if any).	Sanofi
b. LEI (if any) of issuer. (1)	549300E9PC51EN656011
c. Title of the issue or description of the investment.	Sanofi
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000120578

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1793.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	185824.03000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.203398864575

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 422

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company

b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED EUR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD8P
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3367.47000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	0.003685958024

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	Unknown
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	424170.60000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	362000.00000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	3367.47000000

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: 423

Item C.1. Identification of investment.

a. Name of issuer (if any).	Altria Group Inc
b. LEI (if any) of issuer. (1)	XSGZFLO9YTNO9VCQV219

c. Title of the issue or description of the investment.	Altria Group Inc
d. CUSIP (if any).	02209S103

At least one of the following other identifiers:

- ISIN	US02209S1033

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3583.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	179974.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.196995649911

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: 424

Item C.1. Identification of investment.

a. Name of issuer (if any).	VICI Properties Inc
b. LEI (if any) of issuer. (1)	254900RKH6RY9KCJQH63
c. Title of the issue or description of the investment.	VICI Properties Inc
d. CUSIP (if any).	925652109

At least one of the following other identifiers:

- ISIN	US9256521090

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5082.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	157084.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.171941343378

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	154703.25000000

Schedule of Portfolio Investments Record: 425

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572

c. Title of the issue or description of the investment.	PURCHASED USD / SOLD JPY
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB17TD
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	214.42000000
f. Exchange rate.	110.00354800
g. Percentage value compared to net assets of the Fund.	0.000234699379

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	9444446.00000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	86070.25000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	214.42000000

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: 426

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF ECUADOR
b. LEI (if any) of issuer. (1)	5299003Y2U5XK0A35H71
c. Title of the issue or description of the investment.	Ecuador Government International Bond

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2214239258

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	45400.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28999.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.031741936301

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ECUADOR
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.

For debt securities, also provide:

a. Maturity date.	2040-07-31

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	0.50000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 427

Item C.1. Identification of investment.

a. Name of issuer (if any).	Starbucks Corp
b. LEI (if any) of issuer. (1)	OQSJ1DU9TAOC51A47K68
c. Title of the issue or description of the investment.	Starbucks Corp
d. CUSIP (if any).	855244109

At least one of the following other identifiers:

- ISIN	US8552441094

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1161.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	136405.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.149306863850

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: 428

Item C.1. Identification of investment.

a. Name of issuer (if any).	Deutsche Bank Aktiengesellschaft
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	PURCHASED SEK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBBZTJN
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	8482.70000000
f. Exchange rate.	8.62862560

g. Percentage value compared to net assets of the Fund.	0.009284975406

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	2355446.61000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	20397461.00000000
Description of currency purchased.	Sweden Krona
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	8482.70000000

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: 429

Item C.1. Identification of investment.

a. Name of issuer (if any).	Osaka Exchange
b. LEI (if any) of issuer. (1)	3538001249AILNPRUX57
c. Title of the issue or description of the investment.	TOPIX INDX FUTR SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00VFJK9M7
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	28322.22000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.031000874269

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Osaka Exchange	3538001249AILNPRUX57

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	TOPIX Index

Index identifier, if any.	TPU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-09
iv. Aggregate notional amount or contract value on trade date.	212783651.00000000
ISO Currency Code.	Japan Yen
v. Unrealized appreciation or depreciation. (24)	28322.22000000

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: 430

Item C.1. Identification of investment.

a. Name of issuer (if any).	Warsaw Stock Exchange/Financial Derivatives
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WIG20 INDEX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XH5BLP1
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	76.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	32063.97000000

f. Exchange rate.	3.83015000
g. Percentage value compared to net assets of the Fund.	0.035096510885

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	POLAND
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Warsaw Stock Exchange/Financial Derivatives	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	WIG20 Index
Index identifier, if any.	KRSU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	3438550.19000000
ISO Currency Code.	Poland Zloty
v. Unrealized appreciation or depreciation. (24)	32063.97000000

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: 431

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	PURCHASED RUB / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBBZJVL
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Russia Ruble
e. Value. (4)	29550.66000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	0.032345497465

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	1886337.88000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	140846247.00000000
Description of currency purchased.	Russia Ruble
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	29550.66000000

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: 432

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kingdom of Bahrain
b. LEI (if any) of issuer. (1)	549300RODM1WN85LFQ95
c. Title of the issue or description of the investment.	Bahrain Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1405766541

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	220250.00000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.241080768308

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BAHRAIN
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.

For debt securities, also provide:

a. Maturity date.	2028-10-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 433

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bank of America, National Association
b. LEI (if any) of issuer. (1)	B4TYDEB6GKMZO031MB27
c. Title of the issue or description of the investment.	Long: IS1JNW7 IRS USD R V 12MUSCPI IS1JNX8 INFLATIONZERO / Short: IS1JNW7 IRS USD P F 2.16250 IS1JNW7 INFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS1JNW7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8300000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	252661.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.276557458914

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1826
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1826
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	2.16300000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2023-01-05

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	8300000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	252661.30000000

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: 434

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA GOVERNMENT
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	Indonesia Treasury Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IDG000012006

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1105000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	84758.63000000
f. Exchange rate.	14262.50000000
g. Percentage value compared to net assets of the Fund.	0.092774917780

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
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.

For debt securities, also provide:

a. Maturity date.	2024-03-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.37500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 435

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS23168 IRS EUR R F .04450 SS23168/IRSLV513021/-00.044500 / Short: SS23168 IRS EUR P V 06MEURIB S23179 IRSLV513021 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS23168
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	430000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount

d. Currency. (3)	Euro Member Countries
e. Value. (4)	3446.85000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.003772845612

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.04450000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-42.52000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	507.35000000

ii. Termination or maturity date.	2030-06-11

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries

iv. Notional amount.	430000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	3444.01000000

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: 436

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF ECUADOR
b. LEI (if any) of issuer. (1)	5299003Y2U5XK0A35H71
c. Title of the issue or description of the investment.	Ecuador Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS2214239688

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11810.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6657.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007287578826

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ECUADOR
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.

For debt securities, also provide:

a. Maturity date.	2030-07-31

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 437

Item C.1. Identification of investment.

a. Name of issuer (if any).	AP Moller - Maersk A/S
b. LEI (if any) of issuer. (1)	549300D2K6PKKKXVNN73
c. Title of the issue or description of the investment.	AP Moller - Maersk A/S
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DK0010244508

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	51277.66000000
f. Exchange rate.	6.29820000

g. Percentage value compared to net assets of the Fund.	0.056127390101

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)	DENMARK
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: 438

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CAD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD7T
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	83.00000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	0.000090849960

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	98991.08000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	125000.00000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	83.00000000

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: 439

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley Capital Services LLC

b. LEI (if any) of issuer. (1)	I7331LVCZKQKX5T7XV54
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FKKBCJZLR
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-5096.20000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00557818756

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	661859.91000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2730834.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-5096.20000000

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: 440

Item C.1. Identification of investment.

a. Name of issuer (if any).	Eurex Deutschland
b. LEI (if any) of issuer. (1)	529900LN3S50JPU47S06

c. Title of the issue or description of the investment.	EURO-BUND FUTURE SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00YGD2NY9
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	22319.97000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.024430944455

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Deutschland	529900LN3S50JPU47S06

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Euro-Bund (FGBL)
Index identifier, if any.	RXU1 Comdty
Narrative description. (27)	
iii. Expiration date.	2021-09-08
iv. Aggregate notional amount or contract value on trade date.	1209246.79000000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	22319.97000000

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: 441

Item C.1. Identification of investment.

a. Name of issuer (if any).	DIGITALBRIDGE GROUP INC
b. LEI (if any) of issuer. (1)	549300XG87L902AGBO89
c. Title of the issue or description of the investment.	DigitalBridge Group Inc
d. CUSIP (if any).	25401T405

At least one of the following other identifiers:

- ISIN	US25401T4058

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11612.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	299009.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.327288624069

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 442

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CHF
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBB0Q9D
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	4027.52000000
f. Exchange rate.	0.91545080

g. Percentage value compared to net assets of the Fund.	0.004408434124

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	732771.00000000
Description of currency sold.	Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased.	804475.78000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	4027.52000000

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: 443

Item C.1. Identification of investment.

a. Name of issuer (if any).	UBS AG
b. LEI (if any) of issuer. (1)	BFM8T61CT2L1QCEMIK50
c. Title of the issue or description of the investment.	AK64385 ALLIANCE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AK64385
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	23000.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	46554.00000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.050956976562

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

2. The reference instrument is an index or custom basket. (26)

Index name.	Nikkei 225 Index

Index identifier, if any.	NKY Index
Narrative description. (27)	

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	1.00000000
v. Exercise price or rate.	22500.00000000
vi. Exercise Price Currency Code	Japan Yen
vii. Expiration date.	2022-02-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-36931.90000000

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: 444

Item C.1. Identification of investment.

a. Name of issuer (if any).	PulteGroup Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PulteGroup Inc
d. CUSIP (if any).	745867101

At least one of the following other identifiers:

- ISIN	US7458671010

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	740.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39856.40000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.043625932050

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: 445

Item C.1. Identification of investment.	
a. Name of issuer (if any).	REPUBLIC OF GUATEMALA
b. LEI (if any) of issuer. (1)	529900QKDFFU9UWW5315
c. Title of the issue or description of the investment.	Guatemala Government Bond
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	USP5015VAH98

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	223537.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.244679192943

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	GUATEMALA
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.

For debt securities, also provide:

a. Maturity date.	2030-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.90000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 446

Item C.1. Identification of investment.	
a. Name of issuer (if any).	International Flavors & Fragrances Inc
b. LEI (if any) of issuer. (1)	BZLRL03D3GPGMOGFO832
c. Title of the issue or description of the investment.	International Flavors & Fragrances Inc
d. CUSIP (if any).	459506101
At least one of the following other identifiers:	
- ISIN	US4595061015

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	754.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	114231.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.125034720747

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: 447

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AQR5 IRS GBP R V 00MSONIA IS2AQS6 CCPOIS / Short: BS2AQR5 IRS GBP P F .56150 IS2AQR5 CCPOIS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AQR5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	180000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1627.47000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.001781392590

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Sterling Overnight Index Average
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	12
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	3.73000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.56200000
Payments: Base currency	United Kingdom Pound
Payments: Amount	-44.30000000

ii. Termination or maturity date.	2031-08-16

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United Kingdom Pound

Upfront receipts.	0.00000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	180000.00000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	1627.47000000

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: 448

Item C.1. Identification of investment.

a. Name of issuer (if any).	Fortescue Metals Group Ltd
b. LEI (if any) of issuer. (1)	529900VEJFORCO6I4826
c. Title of the issue or description of the investment.	Fortescue Metals Group Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU000000FMG4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9499.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	144814.65000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.158510906172

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)	AUSTRALIA
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: 449

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34

c. Title of the issue or description of the investment.	Morgan Stanley
d. CUSIP (if any).	617446448

At least one of the following other identifiers:

- ISIN	US6174464486

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1419.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	148186.17000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.162201297236

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: 450

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kuehne + Nagel International AG
b. LEI (if any) of issuer. (1)	529900Q0YED3805QXQ66
c. Title of the issue or description of the investment.	Kuehne + Nagel International AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0025238863

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	430.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	157151.13000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.172014143750

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 451

Item C.1. Identification of investment.

a. Name of issuer (if any).	Oversea-Chinese Banking Corp Ltd
b. LEI (if any) of issuer. (1)	5493007O3QFXCPOGWK22
c. Title of the issue or description of the investment.	Oversea-Chinese Banking Corp Ltd

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SG1S04926220

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Singapore Dollar
e. Value. (4)	23694.75000000
f. Exchange rate.	1.34445000
g. Percentage value compared to net assets of the Fund.	0.025935748172

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)	SINGAPORE
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: 452

Item C.1. Identification of investment.

a. Name of issuer (if any).	PUBLIC STORAGE
b. LEI (if any) of issuer. (1)	549300LMZF40TKJ6DM64
c. Title of the issue or description of the investment.	Public Storage
d. CUSIP (if any).	74460W537

At least one of the following other identifiers:

- ISIN	US74460W5379

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3905.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101998.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.111645406830

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-preferred

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 453

Item C.1. Identification of investment.

a. Name of issuer (if any).	Nasdaq Stockholm AB
b. LEI (if any) of issuer. (1)	549300KBQIVNEJEZVL96
c. Title of the issue or description of the investment.	OMXS30 IND FUTURE SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00SHZ7CL5
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-29.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	6962.11000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.007620571295

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Nasdaq Stockholm AB	549300KBQIVNEJEZVL96

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	OMXS30 Index
Index identifier, if any.	QCU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	-6890651.78000000
ISO Currency Code.	Sweden Krona
v. Unrealized appreciation or depreciation. (24)	6962.11000000

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: 454

Item C.1. Identification of investment.

a. Name of issuer (if any).	QUALCOMM Inc
b. LEI (if any) of issuer. (1)	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	1172.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	171920.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.188180565823

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: 455

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CAD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HLKBB4N3V
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	95.30000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	0.000104313267

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	350236.62000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	442007.54000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2021-09-15

iv. Unrealized appreciation or depreciation. (24)	95.30000000

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: 456

Item C.1. Identification of investment.

a. Name of issuer (if any).	NN Group NV
b. LEI (if any) of issuer. (1)	724500OHYNDT9OY6Q215
c. Title of the issue or description of the investment.	NN Group NV
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NL0010773842

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2830.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	146799.86000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.160683873037

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)	NETHERLANDS
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: 457

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Digital Realty Trust Inc
b. LEI (if any) of issuer. (1)	549300HKCZ31D08NEI41
c. Title of the issue or description of the investment.	Digital Realty Trust Inc
d. CUSIP (if any).	253868855
At least one of the following other identifiers:	

- ISIN	US2538688555

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	825.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21813.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.023876026329

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 458

Item C.1. Identification of investment.	
a. Name of issuer (if any).	UGI Corp
b. LEI (if any) of issuer. (1)	DX6GCWD4Q1JO9CRE5I40
c. Title of the issue or description of the investment.	UGI Corp
d. CUSIP (if any).	902681105
At least one of the following other identifiers:	
- ISIN	US9026811052

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1239.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	57378.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.062804785567

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: 459

Item C.1. Identification of investment.

a. Name of issuer (if any).	Ally Financial Inc
b. LEI (if any) of issuer. (1)	549300JBN1OSM8YNAI90
c. Title of the issue or description of the investment.	Ally Financial Inc
d. CUSIP (if any).	02005N100

At least one of the following other identifiers:

- ISIN	US02005N1000

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2034.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	107598.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.117775042710

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: 460

Item C.1. Identification of investment.

a. Name of issuer (if any).	REPUBLIC OF GABON
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Gabon Government International Bond
d. CUSIP (if any).	362420AD3

At least one of the following other identifiers:

- ISIN	US362420AD35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	202912.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.222103525082

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GABON

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.

For debt securities, also provide:

a. Maturity date.	2031-02-06

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.62500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 461

Item C.1. Identification of investment.

a. Name of issuer (if any).	Lam Research Corp
b. LEI (if any) of issuer. (1)	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	298.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	180236.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.197282724839

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: 462

Item C.1. Identification of investment.

a. Name of issuer (if any).	Republic of El Salvador
b. LEI (if any) of issuer. (1)	529900AKDMUSFSDOM949
c. Title of the issue or description of the investment.	El Salvador Government International Bond

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	USP01012AT38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	182000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	157430.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.172319388671

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	EL SALVADOR
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.

For debt securities, also provide:

a. Maturity date.	2027-01-18
b. Coupon.	

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.37500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

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: 463

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cedar Realty Trust Inc
b. LEI (if any) of issuer. (1)	54930056URX93R2RSN82
c. Title of the issue or description of the investment.	Cedar Realty Trust Inc
d. CUSIP (if any).	150602506
At least one of the following other identifiers:	
- ISIN	US1506025063

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6003.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	155237.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.169919614332

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 464

Item C.1. Identification of investment.

a. Name of issuer (if any).	EssilorLuxottica SA
b. LEI (if any) of issuer. (1)	549300M3VH1A3ER1TB49
c. Title of the issue or description of the investment.	EssilorLuxottica SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000121667

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	247.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	48533.04000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.053123189882

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 465

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GLADSTONE COMMER

b. LEI (if any) of issuer. (1)	529900EVVV534W8R0T32
c. Title of the issue or description of the investment.	Gladstone Commercial Corp
d. CUSIP (if any).	376536884

At least one of the following other identifiers:

- ISIN	US3765368846

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3125.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85718.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093825843852

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 466

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HQKBB2H3N
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-1587.35000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00173747812

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	12563000.00000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	169303.31000000

Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-1587.35000000

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: 467

Item C.1. Identification of investment.

a. Name of issuer (if any).	Deutsche Post AG
b. LEI (if any) of issuer. (1)	8ER8GIG7CSMVD8VUFE78
c. Title of the issue or description of the investment.	Deutsche Post AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE0005552004

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2460.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	172960.34000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.189318554616

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)	GERMANY
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: 468

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	141.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113479.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.124212276853

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: 469

Item C.1. Identification of investment.

a. Name of issuer (if any).	Otis Worldwide Corp
b. LEI (if any) of issuer. (1)	549300ZLBKR8VSU25153
c. Title of the issue or description of the investment.	Otis Worldwide Corp
d. CUSIP (if any).	68902V107

At least one of the following other identifiers:

- ISIN	US68902V1070

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3582.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	330332.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.361574129399

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: 470

Item C.1. Identification of investment.	
a. Name of issuer (if any).	KLA Corp
b. LEI (if any) of issuer. (1)	549300H0BF5JCG96TJ81
c. Title of the issue or description of the investment.	KLA Corp
d. CUSIP (if any).	482480100

At least one of the following other identifiers:

- ISIN	US4824801009

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	498.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	169300.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.185312115147

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: 471

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AY26 IRS CAD R F 1.72350 IS2AY26 CCPVANILLA / Short: SS2AY26 IRS CAD P V 03MCDOR IS2AY37 CCPVANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AY26
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1050000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Canada Dollar
e. Value. (4)	2060.26000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.002255114931

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.72400000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	296.68000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Canada Bankers Acceptances 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	Canada Dollar
Payments: Amount	-76.16000000

ii. Termination or maturity date.	2031-08-26

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-36.83000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	1050000.00000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	2089.30000000

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: 472

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CLP
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB11VS
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	7760.94000000
f. Exchange rate.	774.26220000
g. Percentage value compared to net assets of the Fund.	0.008494952908

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	225320543.00000000
Description of currency sold.	Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	298774.17000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	7760.94000000

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: 473

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Copart Inc
b. LEI (if any) of issuer. (1)	549300KVYX3JWMYEHU61
c. Title of the issue or description of the investment.	Copart Inc
d. CUSIP (if any).	217204106
At least one of the following other identifiers:	
- ISIN	US2172041061

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	306.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44161.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048338658813

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: 474

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21EJKBB3Z21
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit

e. Value. (4)	329.01000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.000360127053

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	257000.00000000

Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	62137.33000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	329.01000000

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: 475

Item C.1. Identification of investment.

a. Name of issuer (if any).	Takeda Pharmaceutical Co Ltd
b. LEI (if any) of issuer. (1)	549300ZLMVP4X0OGR454
c. Title of the issue or description of the investment.	Takeda Pharmaceutical Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3463000004

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	159770.37000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.174881105800

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)	JAPAN
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: 476

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company

b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD AUD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HMKBBZD9L
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-1056.39000000
f. Exchange rate.	1.36685752
g. Percentage value compared to net assets of the Fund.	-0.00115630107

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	135000.00000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	97710.30000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-1056.39000000

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: 477

Item C.1. Identification of investment.

a. Name of issuer (if any).	Electronic Arts Inc
b. LEI (if any) of issuer. (1)	549300O7A67PUEYKDL45

c. Title of the issue or description of the investment.	Electronic Arts Inc
d. CUSIP (if any).	285512109

At least one of the following other identifiers:

- ISIN	US2855121099

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1153.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	167427.13000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.183262025589

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: 478

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS236Q3 IRS USD R F .72500 IS236Q3 CCPVANILLA / Short: SS236Q3 IRS USD P V 03MLIBOR IS236R4 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS236Q3
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-1719.47000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00188209375

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.72500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	56.39000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-10.76000000

ii. Termination or maturity date.	2030-06-19

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	40000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1719.47000000

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: 479

Item C.1. Identification of investment.

a. Name of issuer (if any).	Verisk Analytics Inc
b. LEI (if any) of issuer. (1)	549300I1YSWNIRKBWP67
c. Title of the issue or description of the investment.	Verisk Analytics Inc
d. CUSIP (if any).	92345Y106

At least one of the following other identifiers:

- ISIN	US92345Y1064

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	974.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	196514.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.215100131499

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: 480

Item C.1. Identification of investment.

a. Name of issuer (if any).	UBS Switzerland AG
b. LEI (if any) of issuer. (1)	549300WOIFUSNYH0FL22
c. Title of the issue or description of the investment.	PURCHASED MXN / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBBVPM6
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	6544.53000000
f. Exchange rate.	20.23485000
g. Percentage value compared to net assets of the Fund.	0.007163497482

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS Switzerland AG	549300WOIFUSNYH0FL22

i. Amount and description of currency sold.

Amount of currency sold.	505159.58000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	10354256.00000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2021-10-28
iv. Unrealized appreciation or depreciation. (24)	6544.53000000

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: 481

Item C.1. Identification of investment.

a. Name of issuer (if any).	Singapore Exchange Derivatives Clearing Limited
b. LEI (if any) of issuer. (1)	549300ZLWT3FK3F0FW61
c. Title of the issue or description of the investment.	FTSE CHINA A50 SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XD175M7
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-19.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3796.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004155685156

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SINGAPORE
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Singapore Exchange Derivatives Clearing Limited	549300ZLWT3FK3F0FW61

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	FTSE China A50 Index
Index identifier, if any.	XUU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-29
iv. Aggregate notional amount or contract value on trade date.	-284287.13000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	3796.61000000

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: 482

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kroger Co/The
b. LEI (if any) of issuer. (1)	6CPEOKI6OYJ13Q6O7870
c. Title of the issue or description of the investment.	Kroger Co/The
d. CUSIP (if any).	501044101

At least one of the following other identifiers:

- ISIN	US5010441013

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1292.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	59470.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.065095375767

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: 483

Item C.1. Identification of investment.

a. Name of issuer (if any).	Xinyi Glass Holdings Ltd
b. LEI (if any) of issuer. (1)	52990082YXVVZFK1QJ17
c. Title of the issue or description of the investment.	Xinyi Glass Holdings Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	KYG9828G1082

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18000.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	75640.22000000
f. Exchange rate.	7.77745000
g. Percentage value compared to net assets of the Fund.	0.082794108298

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)	CAYMAN ISLANDS

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: 484

Item C.1. Identification of investment.

a. Name of issuer (if any).	Mizuho Financial Group Inc
b. LEI (if any) of issuer. (1)	353800CI5L6DDAN5XZ33
c. Title of the issue or description of the investment.	Mizuho Financial Group Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3885780001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1800.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	25221.29000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.027606665021

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)	JAPAN
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: 485

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cie de Saint-Gobain
b. LEI (if any) of issuer. (1)	NFONVGN05Z0FMN5PEC35
c. Title of the issue or description of the investment.	Cie de Saint-Gobain
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0000125007

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1246.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	90326.21000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.098869067447

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 486

Item C.1. Identification of investment.

a. Name of issuer (if any).	Republic of South Africa
b. LEI (if any) of issuer. (1)	378900AAFB4F17004C49
c. Title of the issue or description of the investment.	Republic of South Africa Government Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	ZAG000107004

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2848000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	180718.68000000
f. Exchange rate.	14.52625000
g. Percentage value compared to net assets of the Fund.	0.197810661621

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SOUTH AFRICA
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.

For debt securities, also provide:

a. Maturity date.	2032-03-31

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 487

Item C.1. Identification of investment.

a. Name of issuer (if any).	Credit Suisse International
b. LEI (if any) of issuer. (1)	E58DKGMJYYYJLN8C3868
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CNY

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21FUKBCB4H5
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-105.78000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	-0.00011578444

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Credit Suisse International	E58DKGMJYYYJLN8C3868

i. Amount and description of currency sold.

Amount of currency sold.	129832.73000000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	19978.45000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	-105.78000000

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: 488

Item C.1. Identification of investment.

a. Name of issuer (if any).	IGM Financial Inc
b. LEI (if any) of issuer. (1)	254900RYHLVJNTUFDA95
c. Title of the issue or description of the investment.	IGM Financial Inc
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA4495861060

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2556.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	93212.51000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.102028347454

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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	83135.15000000

Schedule of Portfolio Investments Record: 489

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Apple Inc
b. LEI (if any) of issuer. (1)	HWUPKR0MPOU8FGXBT394
c. Title of the issue or description of the investment.	Apple Inc
d. CUSIP (if any).	037833100
At least one of the following other identifiers:	
- ISIN	US0378331005

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5371.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	815478.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.892605162243

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: 490

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Nintendo Co Ltd
b. LEI (if any) of issuer. (1)	353800FEEXU6I9M0ZF27
c. Title of the issue or description of the investment.	Nintendo Co Ltd
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	JP3756600007

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	50926.55000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.055743072877

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)	JAPAN
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: 491

Item C.1. Identification of investment.

a. Name of issuer (if any).	UKRAINE GOVERNMENT
b. LEI (if any) of issuer. (1)	6354001WLTJXOMEXPY07
c. Title of the issue or description of the investment.	Ukraine Government International Bond
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	XS1303927179

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	150000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	167043.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.182842386339

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UKRAINE
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.

For debt securities, also provide:

a. Maturity date.	2027-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.75000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 492

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED IDR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GCKBCMJS6
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	8232.14000000
f. Exchange rate.	14270.60689655
g. Percentage value compared to net assets of the Fund.	0.009010717984

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	274998.80000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4041877356.00000000
Description of currency purchased.	Indonesia Rupiah

iii. Settlement date.	2021-10-15
iv. Unrealized appreciation or depreciation. (24)	8232.14000000

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: 493

Item C.1. Identification of investment.

a. Name of issuer (if any).	Eurofins Scientific SE
b. LEI (if any) of issuer. (1)	529900JEHFM47DYY3S57
c. Title of the issue or description of the investment.	Eurofins Scientific SE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FR0014000MR3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	150.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	21283.65000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.023296611552

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)	LUXEMBOURG
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: 494

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Adecco Group AG
b. LEI (if any) of issuer. (1)	NI14Y5UMU60O7JE9P611
c. Title of the issue or description of the investment.	Adecco Group AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0012138605

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1554.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	86444.90000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.094620671547

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 495

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB7FMG
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-15633.12000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	-0.01711166665

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	5190447.00000000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	581381.99000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-15633.12000000

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: 496

Item C.1. Identification of investment.

a. Name of issuer (if any).	Financial Select Sector SPDR Fund
b. LEI (if any) of issuer. (1)	549300Y12KQ6ZG08NY28
c. Title of the issue or description of the investment.	Financial Select Sector SPDR Fund
d. CUSIP (if any).	81369Y605

At least one of the following other identifiers:

- ISIN	US81369Y6059

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9534.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	366105.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.400731075279

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)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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: 497

Item C.1. Identification of investment.

a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS07366 TRS KRW R E SELS07366/KMU1 / Short: SELS07366 TRS KRW P F .00000 SELS07366/ZERO RATE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS07366

Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	217813853.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-6954.89000000
f. Exchange rate.	1159.45000000
g. Percentage value compared to net assets of the Fund.	-0.00761266844

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Korea Stock Exchange KOSPI 200 Index
Index identifier, if any.	KMU1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Korea (South) Won
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-09-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Korea (South) Won
Upfront receipts.	0.00000000
ISO Currency Code.	Korea (South) Won
iv. Notional amount.	217813853.00000000
ISO Currency Code.	KRW
v. Unrealized appreciation or depreciation. (24)	-6954.89000000

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: 498

Item C.1. Identification of investment.

a. Name of issuer (if any).	American Homes 4 Rent
b. LEI (if any) of issuer. (1)	549300ZJUO7A58PNUW40
c. Title of the issue or description of the investment.	American Homes 4 Rent
d. CUSIP (if any).	02665T868

At least one of the following other identifiers:

- ISIN	US02665T8687

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	409.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11394.74000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.012472429847

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 499

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Lennox International Inc
b. LEI (if any) of issuer. (1)	S7DWAC87RDMPBF77GJ92
c. Title of the issue or description of the investment.	Lennox International Inc
d. CUSIP (if any).	526107107
At least one of the following other identifiers:	
- ISIN	US5261071071

Item C.2. Amount of each investment.	
Balance. (2)	

a. Balance	70.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23462.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.025681641927

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: 500

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS25S74 IRS USD R F .93750 IS25S74 CCPVANILLA / Short: SS25S74 IRS USD P V 03MLIBOR IS25S85 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS25S74
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	480000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-12849.29000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01406454803

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.93800000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	1362.50000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-32.73000000

ii. Termination or maturity date.	2030-11-12

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	480000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-12849.29000000

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: 501

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS36122 TRS KRW R E SELS36122/KMU1 / Short: SELS36122 TRS KRW P F .00000 SELS36122/ZERO RATE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS36122
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	215875673.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-5283.26000000
f. Exchange rate.	1159.45000000
g. Percentage value compared to net assets of the Fund.	-0.00578293929

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Korea Stock Exchange KOSPI 200 Index
Index identifier, if any.	KMU1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Korea (South) Won
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-09-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Korea (South) Won
Upfront receipts.	0.00000000
ISO Currency Code.	Korea (South) Won
iv. Notional amount.	215875673.00000000
ISO Currency Code.	KRW
v. Unrealized appreciation or depreciation. (24)	-5283.26000000

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: 502

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED MYR / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CRKBB30XQ
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-160.60000000

f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	-0.00017578920

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	121062.97000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	502714.00000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	-160.60000000

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: 503

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED CAD / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HKKBBWZMV
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-1133.08000000
f. Exchange rate.	1.26168217

g. Percentage value compared to net assets of the Fund.	-0.00124024425

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	289222.64000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	363477.46000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-1133.08000000

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: 504

Item C.1. Identification of investment.

a. Name of issuer (if any).	Natwest Markets PLC
b. LEI (if any) of issuer. (1)	RR3QWICWWIPCS8A4S074
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21CKKBCNW4G
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	2277.35000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.002492736834

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Natwest Markets PLC	RR3QWICWWIPCS8A4S074

i. Amount and description of currency sold.

Amount of currency sold.	2176000.00000000
Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	525603.86000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	2277.35000000

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: 505

Item C.1. Identification of investment.

a. Name of issuer (if any).	The Montreal Exchange / Bourse De Montreal
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	S+P/TSX 60 IX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XGXFY60
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-6.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-17339.25000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	-0.01897915873

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	The Montreal Exchange / Bourse De Montreal	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	S&P/TSX 60 Index
Index identifier, if any.	PTU1 Index
Narrative description. (27)	

iii. Expiration date.	2021-09-16
iv. Aggregate notional amount or contract value on trade date.	-1454003.94000000
ISO Currency Code.	Canada Dollar
v. Unrealized appreciation or depreciation. (24)	-17339.25000000

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: 506

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AIU2 IRS GBP R V 00MSONIA IS2AIV3 CCPOIS / Short: BS2AIU2 IRS GBP P F .43500 IS2AIU2 CCPOIS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AIU2
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	5068.69000000
f. Exchange rate.	0.72735200
g. Percentage value compared to net assets of the Fund.	0.005548075729

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A

If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	Sterling Overnight Index Average
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	12
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	9.93000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.43500000
Payments: Base currency	United Kingdom Pound
Payments: Amount	-85.81000000

ii. Termination or maturity date.	2031-07-27

iii. Upfront payments or receipts

Upfront payments.	2179.51000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.00000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	200000.00000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	2042.09000000

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: 507

Item C.1. Identification of investment.

a. Name of issuer (if any).	Automatic Data Processing Inc
b. LEI (if any) of issuer. (1)	HGBOLILQXWER4SAL2I23
c. Title of the issue or description of the investment.	Automatic Data Processing Inc
d. CUSIP (if any).	053015103

At least one of the following other identifiers:

- ISIN	US0530151036

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	803.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	167859.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.183734872269

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: 508

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CITY OFFICE REIT
b. LEI (if any) of issuer. (1)	5493003J7157VP25NL57
c. Title of the issue or description of the investment.	City Office REIT Inc
d. CUSIP (if any).	178587200
At least one of the following other identifiers:	
- ISIN	US1785872003

Item C.2. Amount of each investment.	
Balance. (2)	

a. Balance	5325.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	136479.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.149387709369

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 509

Item C.1. Identification of investment.

a. Name of issuer (if any).	Prudential Financial Inc
b. LEI (if any) of issuer. (1)	5PRBRS5FEH7NREC8OR45
c. Title of the issue or description of the investment.	Prudential Financial Inc
d. CUSIP (if any).	744320102

At least one of the following other identifiers:

- ISIN	US7443201022

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1385.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	146643.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.160513053220

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: 510

Item C.1. Identification of investment.

a. Name of issuer (if any).	Manulife Financial Corp
b. LEI (if any) of issuer. (1)	5493007GBX87QOZACS27
c. Title of the issue or description of the investment.	Manulife Financial Corp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CA56501R1064

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7852.00000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	152913.76000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	0.167376012466

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)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ 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: 511

Item C.1. Identification of investment.	
a. Name of issuer (if any).	MercadoLibre Inc
b. LEI (if any) of issuer. (1)	549300DKPDN9M5S8GB14
c. Title of the issue or description of the investment.	MercadoLibre Inc
d. CUSIP (if any).	58733R102
At least one of the following other identifiers:	
- ISIN	US58733R1023

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	48.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	89637.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.098115330203

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: 512

Item C.1. Identification of investment.

a. Name of issuer (if any).	PLYMOUTH INDUSTRIAL REIT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Plymouth Industrial REIT Inc
d. CUSIP (if any).	729640201

At least one of the following other identifiers:

- ISIN	US7296402016

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	29975.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.032809970624

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 513

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD MYR
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21DTKBB2Q1W
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	2130.85000000
f. Exchange rate.	4.15801600
g. Percentage value compared to net assets of the Fund.	0.002332381181

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	727714.00000000
Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	177145.57000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-23
iv. Unrealized appreciation or depreciation. (24)	2130.85000000

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: 514

Item C.1. Identification of investment.	
a. Name of issuer (if any).	WW Grainger Inc
b. LEI (if any) of issuer. (1)	549300TWZSP6O1IH2V34
c. Title of the issue or description of the investment.	WW Grainger Inc
d. CUSIP (if any).	384802104
At least one of the following other identifiers:	
- ISIN	US3848021040

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	297.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	128808.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.140991366978

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: 515

Item C.1. Identification of investment.

a. Name of issuer (if any).	Saul Centers Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Saul Centers Inc
d. CUSIP (if any).	804395804

At least one of the following other identifiers:

- ISIN	US8043958045

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7607.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	207442.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.227062389563

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-preferred
b. Issuer type. (7)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A
Item C.9. Debt securities.	
N/A	
Item C.10. Repurchase and reverse repurchase agreements.	
N/A	
Item C.11. Derivatives.	
N/A	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 516

Item C.1. Identification of investment.	

a. Name of issuer (if any).	Sumitomo Chemical Co Ltd
b. LEI (if any) of issuer. (1)	353800RSAU9BD8U4DM91
c. Title of the issue or description of the investment.	Sumitomo Chemical Co Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3401400001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	29100.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	147525.83000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.161478503708

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)	JAPAN
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: 517

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NZD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBBZ16H
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-913.24000000
f. Exchange rate.	1.41914400

g. Percentage value compared to net assets of the Fund.	-0.00099961226

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	235000.00000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	164679.54000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-913.24000000

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: 518

Item C.1. Identification of investment.

a. Name of issuer (if any).	Mettler-Toledo International Inc
b. LEI (if any) of issuer. (1)	5493000BD5GJNUDIUG10
c. Title of the issue or description of the investment.	Mettler-Toledo International Inc
d. CUSIP (if any).	592688105

At least one of the following other identifiers:

- ISIN	US5926881054

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	103.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	159941.49000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.175068409959

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: 519

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Nordea Bank Abp
b. LEI (if any) of issuer. (1)	529900ODI3047E2LIV03

c. Title of the issue or description of the investment.	Nordea Bank Abp
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	FI4000297767

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3710.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	43574.11000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.047695255015

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)	FINLAND
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: 520

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD SEK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB17TL
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	-2721.99000000
f. Exchange rate.	8.62862560
g. Percentage value compared to net assets of the Fund.	-0.00297942992

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	2425181.00000000
Description of currency sold.	Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased.	278340.27000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15

iv. Unrealized appreciation or depreciation. (24)	-2721.99000000

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: 521

Item C.1. Identification of investment.

a. Name of issuer (if any).	Interpublic Group of Cos Inc/The
b. LEI (if any) of issuer. (1)	5493008IUOJ5VWTRC333
c. Title of the issue or description of the investment.	Interpublic Group of Cos Inc/The
d. CUSIP (if any).	460690100

At least one of the following other identifiers:

- ISIN	US4606901001

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2220.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	82650.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.090467514865

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: 522

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AY04 IRS AUD R F 1.34500 IS2AY04 CCPVANILLA / Short: SS2AY04 IRS AUD P V 06MBBSW IS2AY15 CCPVANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AY04
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	120000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Australia Dollar
e. Value. (4)	-65.03000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	-0.00007118039

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.34500000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	21.81000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Australian Bank Bill Rate 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar

Payments: Amount	-0.49000000

ii. Termination or maturity date.	2031-08-27

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	120000.00000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-65.03000000

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: 523

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHATHAM LODGING
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Chatham Lodging Trust
d. CUSIP (if any).	16208T201

At least one of the following other identifiers:

- ISIN	US16208T2015

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2743.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	72415.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.079264072886

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 524

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Weyerhaeuser Co
b. LEI (if any) of issuer. (1)	08IRJODWFYBI7QWRGS31
c. Title of the issue or description of the investment.	Weyerhaeuser Co
d. CUSIP (if any).	962166104
At least one of the following other identifiers:	
- ISIN	US9621661043

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4415.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	158940.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.173972201203

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 525

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Extra Space Storage Inc
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Extra Space Storage Inc
d. CUSIP (if any).	30225T102

At least one of the following other identifiers:

- ISIN	US30225T1025

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	559.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	104482.69000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.114364436686

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 526

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED HUF / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB0N3L
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	10120.21000000
f. Exchange rate.	295.69338000
g. Percentage value compared to net assets of the Fund.	0.011077357558

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	HUNGARY
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	338197.44000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	102995223.00000000
Description of currency purchased.	Hungary Forint
iii. Settlement date.	2021-09-17
iv. Unrealized appreciation or depreciation. (24)	10120.21000000

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: 527

Item C.1. Identification of investment.

a. Name of issuer (if any).	Standard Chartered Bank
b. LEI (if any) of issuer. (1)	RILFO74KP1CM8P6PCT96
c. Title of the issue or description of the investment.	PURCHASED CNY / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GOKBB4K5C
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	2133.76000000
f. Exchange rate.	6.46441111
g. Percentage value compared to net assets of the Fund.	0.002335566402

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Standard Chartered Bank	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	383538.18000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2493142.00000000
Description of currency purchased.	China Yuan Renminbi
iii. Settlement date.	2021-09-16
iv. Unrealized appreciation or depreciation. (24)	2133.76000000

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: 528

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company

b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD THB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21GHKBBV4K0
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-22237.76000000
f. Exchange rate.	32.23551724
g. Percentage value compared to net assets of the Fund.	-0.02434095921

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	51561235.00000000
Description of currency sold.	Thailand Baht

ii. Amount and description of currency purchased.

Amount of currency purchased.	1577278.53000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-10-07
iv. Unrealized appreciation or depreciation. (24)	-22237.76000000

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: 529

Item C.1. Identification of investment.

a. Name of issuer (if any).	RUSSIA GOVT BOND - OFZ
b. LEI (if any) of issuer. (1)	5493004EHVGF71PDBU58

c. Title of the issue or description of the investment.	Russian Federal Bond - OFZ
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	RU000A0JU4L3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9626000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	132174.26000000
f. Exchange rate.	73.23375000
g. Percentage value compared to net assets of the Fund.	0.144675015443

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
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.

For debt securities, also provide:

a. Maturity date.	2023-08-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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: 530

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2ATL0 IRS CAD R F 1.59500 IS2ATL0 CCPVANILLA / Short: SS2ATL0 IRS CAD P V 03MCDOR IS2ATM1 CCPVANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2ATL0
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	550000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Canada Dollar
e. Value. (4)	-4048.97000000
f. Exchange rate.	1.26165000
g. Percentage value compared to net assets of the Fund.	-0.00443191281

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.59500000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	311.08000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Canada Bankers Acceptances 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	Canada Dollar
Payments: Amount	-86.19000000

ii. Termination or maturity date.	2031-08-19
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	550000.00000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-4048.97000000

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: 531

Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICAN FINANCE TRUST
b. LEI (if any) of issuer. (1)	549300GN4H0K3IUS8983

c. Title of the issue or description of the investment.	American Finance Trust Inc
d. CUSIP (if any).	02607T505

At least one of the following other identifiers:

- ISIN	US02607T5056

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8325.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	223859.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.245031373362

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 532

Item C.1. Identification of investment.

a. Name of issuer (if any).	Groupe Bruxelles Lambert SA
b. LEI (if any) of issuer. (1)	549300KV0ZEHT2KVU152
c. Title of the issue or description of the investment.	Groupe Bruxelles Lambert SA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BE0003797140

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	824.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	94402.40000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.103330774675

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)	BELGIUM
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: 533

Item C.1. Identification of investment.

a. Name of issuer (if any).	T Rowe Price Group Inc
b. LEI (if any) of issuer. (1)	549300SIV6FPS9Y7IH33
c. Title of the issue or description of the investment.	T Rowe Price Group Inc

d. CUSIP (if any).	74144T108

At least one of the following other identifiers:

- ISIN	US74144T1088

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	356.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	79697.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.087235357866

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: 534

Item C.1. Identification of investment.

a. Name of issuer (if any).	Aptiv PLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	Aptiv PLC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JE00B783TY65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1495.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	227524.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.249042782214

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)	JERSEY
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: 535

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HNKBB2BS3
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-5369.95000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00587782824

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	23213000.00000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	310389.41000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-5369.95000000

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: 536

Item C.1. Identification of investment.

a. Name of issuer (if any).	PEBBLEBROOK HOTEL TRUST
b. LEI (if any) of issuer. (1)	5493004Q1NNH6JXCSI52
c. Title of the issue or description of the investment.	Pebblebrook Hotel Trust
d. CUSIP (if any).	70509V803

At least one of the following other identifiers:

- ISIN	US70509V8037

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4760.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	130281.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.142602913926

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 537

Item C.1. Identification of investment.

a. Name of issuer (if any).	GLOBAL NET LEASE INC
b. LEI (if any) of issuer. (1)	549300NUYANCT5SU8Z65
c. Title of the issue or description of the investment.	Global Net Lease Inc
d. CUSIP (if any).	379378409

At least one of the following other identifiers:

- ISIN	US3793784097

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4450.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	129450.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.141693648117

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 538

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cooper Cos Inc/The
b. LEI (if any) of issuer. (1)	QJKMVPIGLH7530PCUE20
c. Title of the issue or description of the investment.	Cooper Cos Inc/The
d. CUSIP (if any).	216648402

At least one of the following other identifiers:

- ISIN	US2166484020

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	424.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	191101.04000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.209174962759

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: 539

Item C.1. Identification of investment.

a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HDKBB1F18
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-255.27000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00027941288

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	6146000.00000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	83346.89000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-255.27000000

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: 540

Item C.1. Identification of investment.

a. Name of issuer (if any).	Eli Lilly & Co
b. LEI (if any) of issuer. (1)	FRDRIPF3EKNDJ2CQJL29
c. Title of the issue or description of the investment.	Eli Lilly & Co
d. CUSIP (if any).	532457108

At least one of the following other identifiers:

- ISIN	US5324571083

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	488.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	126045.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.137966632479

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: 541

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NOK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB171M
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-7740.19000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	-0.00847224041

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	2774627.00000000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	311402.70000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-7740.19000000

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: 542

Item C.1. Identification of investment.

a. Name of issuer (if any).	Wix.com Ltd
b. LEI (if any) of issuer. (1)	5493008P6N29Q1AG9464
c. Title of the issue or description of the investment.	Wix.com Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	IL0011301780

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	70.00000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	15545.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.017015869202

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)	ISRAEL
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: 543

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Henry Schein Inc
b. LEI (if any) of issuer. (1)	VGO3WGL8H45T73F4RR92
c. Title of the issue or description of the investment.	Henry Schein Inc
d. CUSIP (if any).	806407102
At least one of the following other identifiers:	
- ISIN	US8064071025

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	879.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66443.61000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.072727702828

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: 544

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	1215.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	194339.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.212719435653

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: 545

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Amazon.com Inc
b. LEI (if any) of issuer. (1)	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	244.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	846872.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.926968152738

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: 546

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS1ZWQ2 IRS CNY R F 2.62000 SS1ZWQ2/2.62 LCH / Short: SS1ZWQ2 IRS CNY P V 03MLIBOR SS1ZWR3/CNRR007/1W/LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1ZWQ2
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2236000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	China Yuan Renminbi

e. Value. (4)	3434.75000000
f. Exchange rate.	6.46320000
g. Percentage value compared to net assets of the Fund.	0.003759601221

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.62000000
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	1751.13000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	CFETS China Fixing Repo Rate 7 Days
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7
Payments: Base currency	China Yuan Renminbi
Payments: Amount	-1470.24000000

ii. Termination or maturity date.	2025-02-21

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.00000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	2236000.00000000

ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	3434.75000000

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: 547

Item C.1. Identification of investment.

a. Name of issuer (if any).	Equinor ASA
b. LEI (if any) of issuer. (1)	OW6OFBNCKXC4US5C7523
c. Title of the issue or description of the investment.	Equinor ASA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0010096985

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	780.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	16531.42000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.018094925924

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)	NORWAY
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: 548

Item C.1. Identification of investment.

a. Name of issuer (if any).	Credit Suisse Group AG
b. LEI (if any) of issuer. (1)	549300506SI9CRFV9Z86
c. Title of the issue or description of the investment.	Credit Suisse Group AG
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	CH0012138530

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15125.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	160226.93000000
f. Exchange rate.	0.91575000
g. Percentage value compared to net assets of the Fund.	0.175380846257

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 549

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Infineon Technologies AG
b. LEI (if any) of issuer. (1)	TSI2PJM6EPETEQ4X1U25
c. Title of the issue or description of the investment.	Infineon Technologies AG
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	DE0006231004

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1422.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	60545.58000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.066271849916

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)	GERMANY
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: 550

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Credit Suisse International
b. LEI (if any) of issuer. (1)	E58DKGMJYYYJLN8C3868
c. Title of the issue or description of the investment.	PURCHASED JPY / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN	

are not available). Indicate the type of identifier used	21HMKBB1BF0
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-1254.34000000
f. Exchange rate.	110.00354800
g. Percentage value compared to net assets of the Fund.	-0.00137297276

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Credit Suisse International	E58DKGMJYYYJLN8C3868

i. Amount and description of currency sold.

Amount of currency sold.	761129.83000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	83589000.00000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-1254.34000000

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: 551

Item C.1. Identification of investment.

a. Name of issuer (if any).	Telenor ASA
b. LEI (if any) of issuer. (1)	549300IM1QSBY4SLPM26
c. Title of the issue or description of the investment.	Telenor ASA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	NO0010063308

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7609.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	133301.75000000
f. Exchange rate.	8.69425000
g. Percentage value compared to net assets of the Fund.	0.145909141007

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)	NORWAY
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: 552

Item C.1. Identification of investment.

a. Name of issuer (if any).	JPMorgan Chase Bank, National Association
b. LEI (if any) of issuer. (1)	7H6GLXDRUGQFU57RNE97
c. Title of the issue or description of the investment.	Long: IS2AKE0 TRS USD R E IS2AKE0 EQUITYTRS / Short: IS2AKE0 TRS USD P F .14000 IS2AKF1 EQUITYTRS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS2AKE0
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4574438.17000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	13661.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.014953093487

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

2. The reference instrument is an index or custom basket. (26)

Index name.	JPABSAA1
Index identifier, if any.	JPABSAA1
Narrative description. (27)	

For all other indices or custom baskets provide:

Component Record	Name	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)	Other identifier currency	Value	Value currency
#1	Paychex Inc_PAYX	836.47000000	United States Dollar	95750.59000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	PAYX UW Eq_L

#2	Koninklijke Ahold Delhaize NV_AD	2463.35000000	United States Dollar	83077.72000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AD NA Equi_L

#3	Assa Abloy AB_ASSAB	1132.02000000	United States Dollar	36141.15000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ASSAB SS E_L

#4	Enel SpA_ENEL	4534.17000000	United States Dollar	41304.18000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ENEL IM Eq_L

#5	JPMorgan Cash USA 1M_JPCAUS1M	-2344.57000000	United States Dollar	-714730.82000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	JPCAUS1M I_S

#6	Amazon.com Inc_AMZN	30.70000000	United States Dollar	106546.00000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AMZN UW Eq_L

#7	Oracle Corp_ORCL	1126.94000000	United States Dollar	100444.25000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ORCL UN Eq_L

#8	JPMorgan Chase & Co_JPM	404.95000000	United States Dollar	64772.46000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	JPM UN Equ_L

#9	Johnson & Johnson_JNJ	132.84000000	United States Dollar	22998.92000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	JNJ UN Equ_L

#10	KLA Corp_KLAC	70.41000000	United States Dollar	23937.65000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	KLAC UW Eq_L

#11	Bank Leumi Le-Israel BM_LUMI	53.34000000	United States Dollar	44120.37000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	LUMI IT Eq_L

#12	NortonLifeLock Inc_NLOK	1731.85000000	United States Dollar	45997.83000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	NLOK UW Eq_L

#13	Taiwan Semiconductor Manufactu_TSM	437.77000000	United States Dollar	52099.59000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	TSM UN Equ_L

#14	Coca-Cola Co/The_KO	575.14000000	United States Dollar	32386.23000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	KO UN Equi_L

#15	Auto Trader Group PLC_AUTO	35.79000000	United States Dollar	30978.13000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AUTO LN Eq_L

#16	Garmin Ltd_GRMN	236.80000000	United States Dollar	41304.18000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	GRMN UW Eq_L

#17	American Electric Power Co Inc_AEP	267.25000000	United States Dollar	23937.65000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AEP UW Equ_L

#18	Ameren Corp_AEE	438.76000000	United States Dollar	38487.98000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AEE UN Equ_L

#19	MSCI Daily TR Gross Canada USD_GDDUCA	-11.47000000	United States Dollar	-119399.23000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	GDDUCA Ind_S

#20	Vonovia SE_VNA	306.07000000	United States Dollar	20652.09000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	VNA GY Equ_L

#21	Deckers Outdoor Corp_DECK	134.60000000	United States Dollar	56323.88000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	DECK UN Eq_L

#22	Thermo Fisher Scientific Inc_TMO	82.04000000	United States Dollar	45528.47000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	TMO UN Equ_L

#23	Bank of America Corp_BAC	573.36000000	United States Dollar	23937.65000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	BAC UN Equ_L

#24	Singapore Exchange Ltd_SGX	4017.64000000	United States Dollar	29570.04000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SGX SP Equ_L

#25	Fidelity National Information_FIS	279.19000000	United States Dollar	35671.79000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	FIS UN Equ_L

#26	Booz Allen Hamilton Holding Co_BAH	555.84000000	United States Dollar	45528.47000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	BAH UN Equ_L

#27	Philip Morris International In_PM	437.47000000	United States Dollar	45059.10000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	PM UN Equi_L

#28	Visa Inc_V	196.68000000	United States Dollar	45059.10000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	V UN Equit_L

#29	Activision Blizzard Inc_ATVI	461.56000000	United States Dollar	38018.62000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ATVI UW Eq_L

#30	Walmart Inc_WMT	551.45000000	United States Dollar	81669.62000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value

Ticker (if CUSIP and ISIN are not available)	WMT UN Equ_L

#31	Marsh & McLennan Cos Inc_MMC	164.22000000	United States Dollar	25815.11000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	MMC UN Equ_L

#32	Electronic Arts Inc_EA	329.70000000	United States Dollar	47875.30000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	EA UW Equi_L

#33	Ubisoft Entertainment SA_UBI	206.48000000	United States Dollar	13142.24000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	UBI FP Equ_L

#34	Microsoft Corp_MSFT	722.99000000	United States Dollar	218255.02000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	MSFT UW Eq_L

#35	Facebook Inc_FB	254.86000000	United States Dollar	96689.32000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	FB UW Equi_L

#36	Allianz SE_ALV	83.93000000	United States Dollar	19713.36000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ALV GY Equ_L

#37	L3Harris Technologies Inc_LHX	138.99000000	United States Dollar	32386.23000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	LHX UN Equ_L

#38	Broadcom Inc_AVGO	84.02000000	United States Dollar	41773.54000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AVGO UW Eq_L

#39	Sampo Oyj_SAMPO	518.16000000	United States Dollar	26753.84000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SAMPO FH E_L

#40	Citrix Systems Inc_CTXS	273.76000000	United States Dollar	28161.94000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	CTXS UW Eq_L

#41	Akzo Nobel NV_AKZA	266.60000000	United States Dollar	32855.59000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AKZA NA Eq_L

#42	Royal Dutch Shell PLC_RDSB	28.36000000	United States Dollar	55854.51000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	RDSB LN Eq_L

#43	Toronto-Dominion Bank/The_TD	723.93000000	United States Dollar	46936.56000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	TD CT Equi_L

#44	Sony Group Corp_6758	363.13000000	United States Dollar	37549.25000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	6758 JT Eq_L

#45	Nomura Research Institute Ltd_4307	573.63000000	United States Dollar	21590.82000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	4307 JT Eq_L

#46	O'Reilly Automotive Inc_ORLY	60.84000000	United States Dollar	36141.15000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ORLY UW Eq_L

#47	Merck & Co Inc_MRK	529.11000000	United States Dollar	40365.45000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	MRK UN Equ_L

#48	Wolters Kluwer NV_WKL	322.44000000	United States Dollar	37079.89000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	WKL NA Equ_L

#49	RELX PLC_REN	2528.01000000	United States Dollar	76037.23000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	REN NA Equ_L

#50	CME Group Inc_CME	237.34000000	United States Dollar	47875.30000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	CME UW Equ_L

#51	NextEra Energy Inc_NEE	564.42000000	United States Dollar	47405.93000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	NEE UN Equ_L

#52	American Campus Communities In_ACC	286.14000000	United States Dollar	14550.33000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ACC UN Equ_L

#53	Aristocrat Leisure Ltd_ALL	576.55000000	United States Dollar	19243.99000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ALL AT Equ_L

#54	Kakaku.com Inc_2371	932.07000000	United States Dollar	29100.67000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	2371 JT Eq_L

#55	DBS Group Holdings Ltd_DBS	2001.26000000	United States Dollar	44589.74000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	DBS SP Equ_L

#56	Oracle Corp Japan_4716	616.04000000	United States Dollar	50691.49000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	4716 JT Eq_L

#57	Swedish Match AB_SWMA	8650.81000000	United States Dollar	79792.16000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SWMA SS Eq_L

#58	Anthem Inc_ANTM	113.86000000	United States Dollar	42712.27000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ANTM UN Eq_L

#59	US Bancorp_USB	466.18000000	United States Dollar	26753.84000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	USB UN Equ_L

#60	T Rowe Price Group Inc_TROW	236.92000000	United States Dollar	53038.32000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	TROW UW Eq_L

#61	Capgemini SE_CAP	288.57000000	United States Dollar	64772.46000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	CAP FP Equ_L

#62	Nippon Telegraph & Telephone C_9432	1967.04000000	United States Dollar	52568.95000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	9432 JT Eq_L

#63	Mastercard Inc_MA	103.03000000	United States Dollar	35671.79000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	MA UN Equi_L

#64	AutoZone Inc_AZO	61.20000000	United States Dollar	94811.86000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AZO UN Equ_L

#65	Schneider Electric SE_SU	218.12000000	United States Dollar	38957.35000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SU FP Equi_L

#66	Regal Beloit Corp_RBC	160.20000000	United States Dollar	23937.65000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	RBC UN Equ_L

#67	Alphabet Inc_GOOG	50.66000000	United States Dollar	147380.81000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	GOOG UW Eq_L

#68	Progressive Corp/The_PGR	516.43000000	United States Dollar	49752.76000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	PGR UN Equ_L

#69	Salmar ASA_SALM	967.51000000	United States Dollar	64772.46000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SALM NO Eq_L

#70	Texas Instruments Inc_TXN	341.74000000	United States Dollar	65241.82000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	TXN UW Equ_L

#71	Roche Holding AG_ROG	278.26000000	United States Dollar	111709.02000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ROG SE Equ_L

#72	Apple Inc_AAPL	738.84000000	United States Dollar	112178.39000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	AAPL UW Eq_L

#73	Royal Bank of Canada_RY	810.04000000	United States Dollar	83077.72000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	RY CT Equi_L

#74	Home Depot Inc/The_HD	191.38000000	United States Dollar	62425.63000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	HD UN Equi_L

#75	KBC Group NV_KBC	289.82000000	United States Dollar	24407.01000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	KBC BB Equ_L

#76	Ross Stores Inc_ROST	336.96000000	United States Dollar	39896.08000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ROST UW Eq_L

#77	UnitedHealth Group Inc_UNH	224.38000000	United States Dollar	93403.76000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	UNH UN Equ_L

#78	Logitech International SA_LOGN	298.46000000	United States Dollar	30508.77000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	LOGN SE Eq_L

#79	Generac Holdings Inc_GNRC	82.71000000	United States Dollar	36141.15000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	GNRC UN Eq_L

#80	Novo Nordisk A/S_NOVOB	753.72000000	United States Dollar	75098.50000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	NOVOB DC E_L

#81	S&P 500 Total Return 4 JAN 198_SPTR	-279.22000000	United States Dollar	-2634038.71000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SPTR Index_S

#82	MSCI Daily TR Gross EAFE USD_GDDUEAFE	-115.67000000	United States Dollar	-1212232.72000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	GDDUEAFE I_S

#83	Comcast Corp_CMCSA	688.42000000	United States Dollar	41773.54000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value

Ticker (if CUSIP and ISIN are not available)	CMCSA UW E_L

#84	Medtronic PLC_MDT	249.66000000	United States Dollar	33324.96000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	MDT UN Equ_L

#85	Nippon Building Fund Inc_8951	3.39000000	United States Dollar	22060.19000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	8951 JT Eq_L

#86	Eli Lilly & Co_LLY	114.48000000	United States Dollar	29570.04000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	LLY UN Equ_L

#87	Johnson Matthey PLC_JMAT	10.56000000	United States Dollar	42712.27000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	JMAT LN Eq_L

#88	Procter & Gamble Co/The_PG	454.89000000	United States Dollar	64772.46000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	PG UN Equi_L

#89	Nestle SA_NESN	252.61000000	United States Dollar	31916.86000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	NESN SE Eq_L

#90	S&P Global Inc_SPGI	176.61000000	United States Dollar	78384.06000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	SPGI UN Eq_L

#91	Adobe Inc_ADBE	65.06000000	United States Dollar	43181.64000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ADBE UW Eq_L

#92	Automatic Data Processing Inc_ADP	249.23000000	United States Dollar	52099.59000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	ADP UW Equ_L

#93	Oversea-Chinese Banking Corp L_OCBC	1988.48000000	United States Dollar	16897.16000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	OCBC SP Eq_L

#94	Mitsubishi UFJ Financial Group_8306	4164.02000000	United States Dollar	22529.55000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	8306 JT Eq_L

#95	Partners Group Holding AG_PGHN	37.86000000	United States Dollar	67119.29000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	PGHN SE Eq_L

#96	Constellation Software Inc/Can_CSU	43.55000000	United States Dollar	73690.41000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	CSU CT Equ_L

#97	Genpact Ltd_G	479.50000000	United States Dollar	24876.38000000	United States Dollar

At least one of the following other identifiers:

Identifier type	Identifier value
Ticker (if CUSIP and ISIN are not available)	G UN Equit_L

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.14000000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-08-31

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	4574438.17000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	13661.06000000

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: 553

Item C.1. Identification of investment.

a. Name of issuer (if any).	SL Green Realty Corp
b. LEI (if any) of issuer. (1)	549300VQZPJU97H3GT17
c. Title of the issue or description of the investment.	SL Green Realty Corp
d. CUSIP (if any).	78440X507

At least one of the following other identifiers:

- ISIN	US78440X5077

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1718.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45715.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.050039698444

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	15966.00000000

Schedule of Portfolio Investments Record: 554

Item C.1. Identification of investment.

a. Name of issuer (if any).	Nippon Yusen KK
b. LEI (if any) of issuer. (1)	353800YPW4XM0ZN5I149
c. Title of the issue or description of the investment.	Nippon Yusen KK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	JP3753000003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	32165.94000000
f. Exchange rate.	110.01500000
g. Percentage value compared to net assets of the Fund.	0.035208124987

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)	JAPAN
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: 555

Item C.1. Identification of investment.

a. Name of issuer (if any).	Apollo Global Management Inc
b. LEI (if any) of issuer. (1)	54930054P2G7ZJB0KM79
c. Title of the issue or description of the investment.	Apollo Global Management Inc
d. CUSIP (if any).	03768E105

At least one of the following other identifiers:

- ISIN	US03768E1055

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	110.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6575.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007197724931

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
i. If Yes, provide the value of the securities on loan.	6357.96000000

Schedule of Portfolio Investments Record: 556

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD CAD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB0RJL
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-195.77000000
f. Exchange rate.	1.26168217
g. Percentage value compared to net assets of the Fund.	-0.00021428550

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	405000.00000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	320804.25000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-195.77000000

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: 557

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62

c. Title of the issue or description of the investment.	Long: SS241X8 IRS EUR R F .00000 SS241X8 IRSLV513329 LCH / Short: SS241X8 IRS EUR P V 06MLIBOR IS241Y9 IRSLV513329 LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS241X8
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	520000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-7300.40000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	-0.00799085603

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	-0.23200000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	-90.48000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	Euribor 6 Month
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	204.75000000

ii. Termination or maturity date.	2030-08-05
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	520000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-7300.40000000

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: 558

Item C.1. Identification of investment.

a. Name of issuer (if any).	IDEXX Laboratories Inc
b. LEI (if any) of issuer. (1)	OGMTXK0LUU1HKV2P0J84
c. Title of the issue or description of the investment.	IDEXX Laboratories Inc
d. CUSIP (if any).	45168D104
At least one of the following other identifiers:	
- ISIN	US45168D1046

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	246.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	165744.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.181420759591

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: 559

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	S+P500 EMINI FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00VDHP5J0
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	58.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	296326.41000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.324352320513

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	E-mini S&P 500 Index
Index identifier, if any.	ESU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17
iv. Aggregate notional amount or contract value on trade date.	12813123.59000000
ISO Currency Code.	United States Dollar

v. Unrealized appreciation or depreciation. (24)	296326.41000000

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: 560

Item C.1. Identification of investment.

a. Name of issuer (if any).	ONEOK Inc
b. LEI (if any) of issuer. (1)	2T3D6M0JSY48PSZI1Q41
c. Title of the issue or description of the investment.	ONEOK Inc
d. CUSIP (if any).	682680103

At least one of the following other identifiers:

- ISIN	US6826801036

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2760.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	144955.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.158664749086

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: 561

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Morgan Stanley
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	Long: SELS19981 TRS KRW R E SELS19981/ZERO RATE / Short: SELS19981 TRS KRW P F .00000 SELS19981/KMU1
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SELS19981
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	109952382.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-4379.13000000
f. Exchange rate.	1159.45000000
g. Percentage value compared to net assets of the Fund.	-0.00479329863

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	KOREA (THE REPUBLIC OF)
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.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Morgan Stanley	IGJSJL3JD5P30I6NJZ34

2. The reference instrument is an index or custom basket. (26)

Index name.	Korea Stock Exchange KOSPI 200 Index
Index identifier, if any.	KMU1 Index
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Receipts	equity-performance leg

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.00000000
Payments: Base currency	Korea (South) Won
Payments: Amount	0.00000000

ii. Termination or maturity date.	2021-09-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	Korea (South) Won
Upfront receipts.	-1.00000000
ISO Currency Code.	Korea (South) Won
iv. Notional amount.	109952382.00000000
ISO Currency Code.	KRW
v. Unrealized appreciation or depreciation. (24)	-4379.13000000

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: 562

Item C.1. Identification of investment.	
a. Name of issuer (if any).	VMware Inc
b. LEI (if any) of issuer. (1)	549300BUDHS3LRWBE814
c. Title of the issue or description of the investment.	VMware Inc
d. CUSIP (if any).	928563402
At least one of the following other identifiers:	
- ISIN	US9285634021

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	753.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	112099.11000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.122701201205

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: 563

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Baxter International Inc
b. LEI (if any) of issuer. (1)	J5OIVXX3P24RJRW5CK77
c. Title of the issue or description of the investment.	Baxter International Inc
d. CUSIP (if any).	071813109
At least one of the following other identifiers:	
- ISIN	US0718131099

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1451.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	110595.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.121055076544

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: 564

Item C.1. Identification of investment.

a. Name of issuer (if any).	Intercontinental Exchange, Inc.
b. LEI (if any) of issuer. (1)	5493000F4ZO33MV32P92
c. Title of the issue or description of the investment.	Long: SS292Z2 CDS EUR R F 5.00000 IS292Z2 CCPITRAXX / Short: SS292Z2 CDS EUR P V 03MEVENT IS29304 CCPITRAXX
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS292Z2
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2740000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	Euro Member Countries
e. Value. (4)	427621.37000000
f. Exchange rate.	0.84691900
g. Percentage value compared to net assets of the Fund.	0.468064873665

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-credit
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Intercontinental Exchange, Inc.	5493000F4ZO33MV32P92

2. The reference instrument is an index or custom basket. (26)

Index name.	iTraxx Europe Crossover S35.V1
Index identifier, if any.	2I667KJN9
Narrative description. (27)	
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	5.00000000
Receipts: Base currency.	Euro Member Countries

Receipts: Amount.	27400.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☒ Other
Description of Other Payments	sell protection

ii. Termination or maturity date.	2026-06-20

iii. Upfront payments or receipts

Upfront payments.	302681.38000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.00000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	2740000.00000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	58923.88000000

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: 565

Item C.1. Identification of investment.

a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD NZD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HRKBB0P1L

Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-1084.41000000
f. Exchange rate.	1.41914400
g. Percentage value compared to net assets of the Fund.	-0.00118697115

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	129000.00000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	89815.46000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-1084.41000000

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: 566

Item C.1. Identification of investment.

a. Name of issuer (if any).	Barclays Bank PLC
b. LEI (if any) of issuer. (1)	G5GSEF7VJP5I7OUK5573
c. Title of the issue or description of the investment.	PURCHASED NOK / SOLD USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HSKBBXRFX
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	7740.55000000
f. Exchange rate.	8.69399600
g. Percentage value compared to net assets of the Fund.	0.008472634465

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NORWAY
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	589274.56000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5190447.00000000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	7740.55000000

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: 567

Item C.1. Identification of investment.

a. Name of issuer (if any).	Deutsche Bank Aktiengesellschaft
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	PURCHASED USD / SOLD RUB
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HHKBBJTJ9
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	-1536.60000000
f. Exchange rate.	73.51484375
g. Percentage value compared to net assets of the Fund.	-0.00168192830

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Deutsche Bank Aktiengesellschaft	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	7493677.50000000
Description of currency sold.	Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased.	100397.61000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-30
iv. Unrealized appreciation or depreciation. (24)	-1536.60000000

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: 568

Item C.1. Identification of investment.

a. Name of issuer (if any).	American Express Co
b. LEI (if any) of issuer. (1)	R4PP93JZOLY261QX3811
c. Title of the issue or description of the investment.	American Express Co
d. CUSIP (if any).	025816109

At least one of the following other identifiers:

- ISIN	US0258161092

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1572.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	260889.12000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.285563448322

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: 569

Item C.1. Identification of investment.	
a. Name of issuer (if any).	State Street Bank and Trust Company
b. LEI (if any) of issuer. (1)	571474TGEMMWANRLN572
c. Title of the issue or description of the investment.	PURCHASED EUR / SOLD USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HPKBB17S0
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2400.54000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	0.002627577877

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	Unknown
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.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	429429.45000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	365634.00000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	2400.54000000

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: 570

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2AR72 IRS USD R F 1.26200 IS2AR72 CCPVANILLA / Short: SS2AR72 IRS USD P V 03MLIBOR IS2AR83 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2AR72
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-968.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00106009863

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.26200000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	91.14000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months

Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-9.68000000

ii. Termination or maturity date.	2031-08-18
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	200000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-968.50000000

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: 571

Item C.1. Identification of investment.

a. Name of issuer (if any).	UBS AG
b. LEI (if any) of issuer. (1)	BFM8T61CT2L1QCEMIK50
c. Title of the issue or description of the investment.	AK64794 ALLIANCE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AK64794
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	14300.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	907269.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.993077217039

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS AG	BFM8T61CT2L1QCEMIK50

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

2. The reference instrument is an index or custom basket. (26)

Index name.	S&P 500 Index
Index identifier, if any.	SPX Index
Narrative description. (27)	

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	1.00000000
v. Exercise price or rate.	3750.00000000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2022-02-18
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-128765.38000000

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: 572

Item C.1. Identification of investment.

a. Name of issuer (if any).	SUNSTONE HOTEL INVESTORS

b. LEI (if any) of issuer. (1)	529900ZQ2V52V96ATF67
c. Title of the issue or description of the investment.	Sunstone Hotel Investors Inc
d. CUSIP (if any).	867892887

At least one of the following other identifiers:

- ISIN	US8678928875

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3700.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96866.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.106027376631

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 573

Item C.1. Identification of investment.

a. Name of issuer (if any).	DIAMONDROCK HOSPITALITY
b. LEI (if any) of issuer. (1)	529900KKD4BPVBUAQ734
c. Title of the issue or description of the investment.	DiamondRock Hospitality Co
d. CUSIP (if any).	252784400

At least one of the following other identifiers:

- ISIN	US2527844003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6875.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	193875.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.212211277892

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 574

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Goldman Sachs International
b. LEI (if any) of issuer. (1)	W22LROWP2IHZNBB6K528

c. Title of the issue or description of the investment.	PURCHASED USD / SOLD EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	21HUKBB18Z3
Description of other unique identifier.	Trade Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1239.94000000
f. Exchange rate.	0.84670821
g. Percentage value compared to net assets of the Fund.	-0.00135721084

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs International	W22LROWP2IHZNBB6K528

i. Amount and description of currency sold.

Amount of currency sold.	942634.00000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	1112052.67000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2021-09-15
iv. Unrealized appreciation or depreciation. (24)	-1239.94000000

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: 575

Item C.1. Identification of investment.

a. Name of issuer (if any).	Investor AB
b. LEI (if any) of issuer. (1)	549300VEBQPHRZBKUX38
c. Title of the issue or description of the investment.	Investor AB

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	SE0015811963

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6417.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	153485.94000000
f. Exchange rate.	8.62945000
g. Percentage value compared to net assets of the Fund.	0.168002308012

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)	SWEDEN
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: 576

Item C.1. Identification of investment.

a. Name of issuer (if any).	AGL Energy Ltd
b. LEI (if any) of issuer. (1)	549300QAZ8A74DEDXO80
c. Title of the issue or description of the investment.	AGL Energy Ltd
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	AU000000AGL7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10359.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	48736.51000000
f. Exchange rate.	1.36696100
g. Percentage value compared to net assets of the Fund.	0.053345903634

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)	AUSTRALIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	47790.87000000

Schedule of Portfolio Investments Record: 577

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Fastenal Co
b. LEI (if any) of issuer. (1)	529900PP0C7H2HHPSJ32
c. Title of the issue or description of the investment.	Fastenal Co

d. CUSIP (if any).	311900104

At least one of the following other identifiers:

- ISIN	US3119001044

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	665.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37140.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.040652894461

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: 578

Item C.1. Identification of investment.

a. Name of issuer (if any).	PUBLIC STORAGE
b. LEI (if any) of issuer. (1)	549300LMZF40TKJ6DM64
c. Title of the issue or description of the investment.	Public Storage
d. CUSIP (if any).	74460W552

At least one of the following other identifiers:

- ISIN	US74460W5528

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1975.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54707.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.059881616945

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-preferred

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	54153.50000000

Schedule of Portfolio Investments Record: 579

Item C.1. Identification of investment.

a. Name of issuer (if any).	BROOKFIELD PROPERTY PART
b. LEI (if any) of issuer. (1)	5493004J5Z0TZW83NU62
c. Title of the issue or description of the investment.	Brookfield Property Partners LP

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	BMG162491648

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	335.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8190.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008965413407

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-preferred
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BERMUDA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 580

Item C.1. Identification of investment.

a. Name of issuer (if any).	Mercado Mexicano De Derivados
b. LEI (if any) of issuer. (1)	5493003M56ZNEEL5EQ10
c. Title of the issue or description of the investment.	MEX BOLSA IDX FUT SEP21
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BBG00XJCVHM4
Description of other unique identifier.	Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-8.00000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-7834.73000000
f. Exchange rate.	20.08400000
g. Percentage value compared to net assets of the Fund.	-0.00857572180

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-equity
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
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.

a. Type of derivative instrument (21)	Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Mercado Mexicano De Derivados	5493003M56ZNEEL5EQ10

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

2. The reference instrument is an index or custom basket. (26)

Index name.	Mexican Stock Exchange Price and Quotation Index
Index identifier, if any.	ISU1 Index
Narrative description. (27)	
iii. Expiration date.	2021-09-17

iv. Aggregate notional amount or contract value on trade date.	-4101847.37000000
ISO Currency Code.	Mexico Peso
v. Unrealized appreciation or depreciation. (24)	-7834.73000000

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: 581

Item C.1. Identification of investment.

a. Name of issuer (if any).	REXFORD INDUSTRIAL REALT
b. LEI (if any) of issuer. (1)	549300MSLO0DF0EMX355
c. Title of the issue or description of the investment.	Rexford Industrial Realty Inc
d. CUSIP (if any).	76169C308

At least one of the following other identifiers:

- ISIN	US76169C3088

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4168.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	110243.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.120670201085

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 582

Item C.1. Identification of investment.	
a. Name of issuer (if any).	QTS Realty Trust Inc
b. LEI (if any) of issuer. (1)	5493006PA4CJK4OG2J54

c. Title of the issue or description of the investment.	QTS Realty Trust Inc
d. CUSIP (if any).	74736A202

At least one of the following other identifiers:

- ISIN	US74736A2024

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6449.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	162385.82000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.177743919401

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-preferred
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☒ Yes ☐ No
i. If Yes, provide the value of the securities on loan.	7554.00000000

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.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.
#2	B.5.a	Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.
#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	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

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.

(26)	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.
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	AB CAP FUND, INC.
By (Signature):	Joseph Mantineo
Name:	Joseph Mantineo
Title:	Treasurer and Chief Financial Officer
Date:	2021-09-28

AB Cap Fund, Inc.
AB All Market Income Portfolio
Portfolio of Investments
August 31, 2021 (unaudited)

Company	Shares	U.S. $ Value
COMMON STOCKS – 35.7%		
Information Technology – 7.9%		
Electronic Equipment, Instruments & Components – 0.6%		
Amphenol Corp. - Class A	3,304	$ 253,185
CDW Corp./DE	1,185	237,723
IPG Photonics Corp.(a)	272	46,425
		537,333
IT Services – 1.5%		
Accenture PLC - Class A	652	219,437
Akamai Technologies, Inc.(a)	752	85,164
Automatic Data Processing, Inc.	803	167,859
Cognizant Technology Solutions Corp. - Class A	3,255	248,389
International Business Machines Corp.	1,306	183,284
Mastercard, Inc. - Class A	916	317,147
Visa, Inc. - Class A	553	126,692
Wix.com Ltd.(a)	70	15,546
		1,363,518
Semiconductors & Semiconductor Equipment – 1.0%		
Applied Materials, Inc.	2,469	333,635
ASML Holding NV(b)	16	13,344
Infineon Technologies AG	1,422	60,546
KLA Corp.	498	169,300
Lam Research Corp.	298	180,236
NVIDIA Corp.	30	6,716
QUALCOMM, Inc.	1,172	171,921
		935,698
Software – 3.4%		
Adobe, Inc.(a)	379	251,542
Bentley Systems, Inc.	542	34,954
Cadence Design Systems, Inc.(a)	149	24,359
Crowdstrike Holdings, Inc. - Class A(a)	356	100,036
Fortinet, Inc.(a)	404	127,317
Intuit, Inc.	30	16,983
Microsoft Corp.(c)	5,708	1,723,130
NortonLifeLock, Inc.	3,796	100,822
Oracle Corp.	1,271	113,284
SAP SE	1,711	257,009
ServiceNow, Inc.(a)	312	200,816
SS&C Technologies Holdings, Inc.	100	7,566
Trend Micro, Inc./Japan	335	18,351
VMware, Inc. - Class A(a)	753	112,099
		3,088,268
Technology Hardware, Storage & Peripherals – 1.4%		
Apple, Inc.(c)	5,371	815,479
NetApp, Inc.	1,436	127,704
Samsung Electronics Co., Ltd.	4,515	298,072
		1,241,255
		7,166,072

Company	Shares	U.S. $ Value
Financials – 5.9%		
Banks – 1.1%		
ABN AMRO Bank NV (GDR)(a) (b) (d)	6,281	$ 87,505
Citigroup, Inc.	136	9,780
Commonwealth Bank of Australia	2,471	180,042
Concordia Financial Group Ltd.	7,000	27,140
Credit Agricole SA	10,586	152,795
ING Groep NV	560	7,725
JPMorgan Chase & Co.	1,215	194,339
Mizuho Financial Group, Inc.	1,800	25,221
National Bank of Canada	1,984	157,475
Nordea Bank Abp	3,710	43,574
Oversea-Chinese Banking Corp., Ltd.	2,800	23,695
PNC Financial Services Group, Inc. (The)	210	40,131
Societe Generale SA	440	13,849
		963,271
Capital Markets – 2.2%		
Apollo Global Management, Inc.(b)	110	6,576
BlackRock, Inc. - Class A	194	182,998
Carlyle Group, Inc. (The)	2,372	117,129
Charles Schwab Corp. (The)	3,315	241,498
CME Group, Inc. - Class A	462	93,195
Credit Suisse Group AG	15,125	160,227
Daiwa Securities Group, Inc.	11,300	63,924
EQT AB	171	8,728
Euronext NV(d)	682	79,142
Futu Holdings Ltd. (ADR)(a) (b)	70	6,663
Goldman Sachs Group, Inc. (The)	911	376,708
IGM Financial, Inc.(b)	2,556	93,212

London Stock Exchange Group PLC	816	89,388
Moody's Corp.	693	263,874
Morgan Stanley	1,419	148,186
T Rowe Price Group, Inc.	356	79,698
		2,011,146
Consumer Finance – 0.4%		
Ally Financial, Inc.	2,034	107,599
American Express Co.	1,572	260,889
		368,488
Diversified Financial Services – 0.5%		
Groupe Bruxelles Lambert SA	824	94,402
Industrivarden AB	859	31,626
Investor AB	6,417	153,486
Kinnevik AB(a)	744	29,151
M&G PLC	40,053	113,456
		422,121
Equity Real Estate Investment Trusts (REITs) – 0.1%		
Orix JREIT, Inc.(b)	78	139,034
Insurance – 1.3%		
Aviva PLC	4,371	24,294
CNP Assurances	8,480	145,304
Japan Post Holdings Co., Ltd.(a)	17,100	146,970
Japan Post Insurance Co., Ltd.	3,000	54,480

Company	Shares	U.S. $ Value
Legal & General Group PLC	16,545	$ 61,459
Manulife Financial Corp.	7,852	152,914
Medibank Pvt Ltd.	2,378	6,161
MetLife, Inc.	2,580	159,960
NN Group NV	2,830	146,800
PICC Property & Casualty Co., Ltd. - Class H	94,000	84,986
Principal Financial Group, Inc.	500	33,405
Prudential Financial, Inc.	1,385	146,644
		1,163,377
Mortgage Real Estate Investment Trusts (REITs) – 0.3%		
AGNC Investment Corp.	9,202	150,085
Annaly Capital Management, Inc.	17,539	152,414
		302,499
		5,369,936
Consumer Discretionary – 4.5%		
Auto Components – 0.3%		
Aisin Corp.	300	11,451
Aptiv PLC(a)	1,495	227,524
		238,975
Automobiles – 0.3%		
Tesla, Inc.(a)	285	209,680
Toyota Motor Corp.	1,210	105,383
		315,063
Diversified Consumer Services – 0.2%		
Service Corp. International/US	2,535	159,097
Hotels, Restaurants & Leisure – 0.6%		
Aramark	220	7,654
Chipotle Mexican Grill, Inc. - Class A(a)	22	41,873
Compass Group PLC(a)	4,834	99,870
Darden Restaurants, Inc.	514	77,434
Domino's Pizza, Inc.	100	51,689
Galaxy Entertainment Group Ltd.(a)	20,500	131,438
Starbucks Corp.	1,161	136,406
		546,364
Household Durables – 0.3%		
Electrolux AB - Class B	4,311	109,549
Lennar Corp. - Class A	60	6,439
Persimmon PLC	3,766	152,415
PulteGroup, Inc.	740	39,856
		308,259
Internet & Direct Marketing Retail – 1.5%		
Alibaba Group Holding Ltd. (ADR)(a)	826	137,934
Amazon.com, Inc.(a) (c)	244	846,872
MercadoLibre, Inc.(a)	48	89,638
Naspers Ltd. - Class N	17	2,933
Prosus NV(a) (b)	2,887	255,544
		1,332,921

Company	Shares	U.S. $ Value
Leisure Products – 0.0%		
Hasbro, Inc.	103	$ 10,126
Multiline Retail – 0.2%		
Target Corp.	718	177,332
Specialty Retail – 0.5%		
Best Buy Co., Inc.	634	73,867

Home Depot, Inc. (The)[c]	76	24,790
Lowe's Cos., Inc.	703	143,335
TJX Cos., Inc. (The)	2,724	198,089
Tractor Supply Co.	235	45,649
		485,730
Textiles, Apparel & Luxury Goods – 0.6%		
Cie Financiere Richemont SA	443	48,894
EssilorLuxottica SA	247	48,533
Kering SA	61	48,588
NIKE, Inc. - Class B	1,944	320,255
Pandora A/S	612	73,357
		539,627
		4,113,494
Health Care – 4.3%		
Biotechnology – 0.3%		
AbbVie, Inc.	1,811	218,733
Moderna, Inc.[a]	153	57,633
		276,366
Health Care Equipment & Supplies – 1.5%		
Abbott Laboratories	2,608	329,573
Align Technology, Inc.[a]	136	96,424
Baxter International, Inc.	1,451	110,595
Cooper Cos., Inc. (The)	424	191,101
DexCom, Inc.[a]	100	52,942
IDEXX Laboratories, Inc.[a]	246	165,745
Koninklijke Philips NV	4,009	184,748
Medtronic PLC	1,488	198,618
Stryker Corp.	160	44,336
		1,374,082
Health Care Providers & Services – 0.5%		
Anthem, Inc.	1,017	381,507
Henry Schein, Inc.[a]	879	66,444
		447,951
Life Sciences Tools & Services – 0.8%		
Bio-Rad Laboratories, Inc. - Class A[a]	141	113,480
Eurofins Scientific SE	150	21,284
IQVIA Holdings, Inc.[a]	1,177	305,702
Mettler-Toledo International, Inc.[a]	103	159,941
Thermo Fisher Scientific, Inc.	248	137,628
		738,035

Company	Shares	U.S. $ Value
Pharmaceuticals – 1.2%		
AstraZeneca PLC (Sponsored ADR)	1,331	$ 77,571
Eli Lilly & Co.	488	126,045
Novo Nordisk A/S - Class B	926	92,702
Roche Holding AG	576	231,296
Sanofi	1,793	185,824
Sumitomo Dainippon Pharma Co., Ltd.	600	10,770
Takeda Pharmaceutical Co., Ltd.	4,800	159,770
Zoetis, Inc.	1,190	243,426
		1,127,404
		3,963,838
Communication Services – 3.4%		
Diversified Telecommunication Services – 0.8%		
AT&T, Inc.	5,215	142,995
Comcast Corp. - Class A	2,336	141,748
Orange SA	2,937	33,391
Spark New Zealand Ltd.	40,604	139,423
Telefonica SA	30,832	152,560
Telenor ASA	7,609	133,302
		743,419
Entertainment – 0.3%		
Electronic Arts, Inc.	1,153	167,427
Nintendo Co., Ltd.	106	50,927
Sea Ltd. (ADR)[a]	150	50,748
		269,102
Interactive Media & Services – 1.8%		
Alphabet, Inc. - Class A[a] [c]	40	115,758
Alphabet, Inc. - Class C[a] [c]	184	535,301
Facebook, Inc. - Class A[a] [c]	2,509	951,864
Snap, Inc. - Class A[a]	130	9,894
		1,612,817
Media – 0.2%		
Interpublic Group of Cos., Inc. (The)	2,220	82,651
Omnicom Group, Inc.	1,215	88,962
Publicis Groupe SA	600	39,390
		211,003
Wireless Telecommunication Services – 0.3%		
Softbank Corp.	12,000	160,594
Softbank Group Corp.	2,510	141,448
		302,042
		3,138,383

Industrials – 3.4%		
Aerospace & Defense – 0.0%		
Huntington Ingalls Industries, Inc.	42	8,575
Air Freight & Logistics – 0.4%		
Deutsche Post AG	2,460	172,960
Kuehne & Nagel International AG	430	157,151
		330,111

Company	Shares	U.S. $ Value
Building Products – 0.6%		
Cie de Saint-Gobain	1,246	$ 90,326
Lennox International, Inc.	70	23,463
Lixil Corp.	500	14,551
Otis Worldwide Corp.	3,582	330,332
Owens Corning	480	45,864
Xinyi Glass Holdings Ltd.	18,000	75,640
		580,176
Commercial Services & Supplies – 0.1%		
Copart, Inc.[(a)]	306	44,162
Construction & Engineering – 0.0%		
Kajima Corp.	2,600	33,593
Electrical Equipment – 0.3%		
ABB Ltd.	4,442	164,330
Rockwell Automation, Inc.	245	79,735
Vertiv Holdings Co.	2,417	68,087
		312,152
Industrial Conglomerates – 0.4%		
3M Co.	1,773	345,274
Machinery – 0.9%		
CNH Industrial NV	1,550	25,623
Cummins, Inc.	648	152,915
Dover Corp.	973	169,652
Mitsubishi Heavy Industries Ltd.	5,500	145,304
Nabtesco Corp.	300	11,864
Parker-Hannifin Corp.	282	83,661
Snap-on, Inc.	613	137,894
Volvo AB - Class B	4,661	105,538
		832,451
Marine – 0.1%		
AP Moller - Maersk A/S - Class B	18	51,278
Nippon Yusen KK	400	32,166
		83,444
Professional Services – 0.4%		
Adecco Group AG	1,554	86,445
Booz Allen Hamilton Holding Corp.	160	13,106
RELX PLC	3,045	91,587
Verisk Analytics, Inc. - Class A	974	196,514
		387,652
Trading Companies & Distributors – 0.2%		
Fastenal Co.	665	37,140
WW Grainger, Inc.	297	128,809
		165,949
		3,123,539

Company	Shares	U.S. $ Value
Materials – 1.6%		
Chemicals – 0.8%		
Celanese Corp. - Class A	124	$ 19,666
Dow, Inc.	2,235	140,581
International Flavors & Fragrances, Inc.	754	114,231
Linde PLC	406	127,724
LyondellBasell Industries NV - Class A	1,493	149,823
Mitsubishi Chemical Holdings Corp.	6,700	58,826
Sumitomo Chemical Co., Ltd.	29,100	147,526
		758,377
Containers & Packaging – 0.2%		
Packaging Corp. of America	1,068	162,016
Metals & Mining – 0.6%		
Evraz PLC	17,968	146,155
Fortescue Metals Group Ltd.	9,499	144,815
Rio Tinto Ltd.	1,778	144,667
Rio Tinto PLC	1,455	107,647
		543,284
		1,463,677
Real Estate – 1.4%		
Equity Real Estate Investment Trusts (REITs) – 1.2%		
American Tower Corp.	775	226,432
Extra Space Storage, Inc.	559	104,483
Iron Mountain, Inc.[(b)]	3,292	157,193
Omega Healthcare Investors, Inc.	4,303	144,279

Stockland	26,114	88,001
VICI Properties, Inc.[b]	5,082	157,085
Vornado Realty Trust	1,770	74,128
Weyerhaeuser Co.	4,415	158,940
		1,110,541
Real Estate Management & Development – 0.2%		
CBRE Group, Inc. - Class A[a]	1,496	144,065
Nomura Real Estate Holdings, Inc.	1,000	25,609
		169,674
		1,280,215
Energy – 1.1%		
Oil, Gas & Consumable Fuels – 1.1%		
BP PLC	16,030	65,215
Canadian Natural Resources Ltd.	1,020	33,753
Enbridge, Inc.	950	37,386
Eni SpA	2,130	26,279
Equinor ASA	780	16,531
Inpex Corp.	10,900	74,893
Keyera Corp.[b]	3,361	80,931
LUKOIL PJSC (Sponsored ADR)	971	83,069
Neste Oyj	1,230	74,922
OMV AG	620	34,342
ONEOK, Inc.	2,760	144,955
Royal Dutch Shell PLC - Class A	3,210	63,620
Royal Dutch Shell PLC - Class B	7,659	150,711
TotalEnergies SE	2,070	91,562
Valero Energy Corp.	454	30,105
		1,008,274

Company	Shares	U.S. $ Value
Utilities – 1.1%		
Electric Utilities – 0.4%		
Endesa SA	4,691	$ 112,782
Evergy, Inc.	1,389	95,077
Iberdrola SA	3,954	48,996
NRG Energy, Inc.	810	36,992
Red Electrica Corp. SA	1,721	34,323
		328,170
Gas Utilities – 0.3%		
AltaGas Ltd.	5,571	111,583
Snam SpA	24,433	144,463
UGI Corp.	1,239	57,378
		313,424
Independent Power and Renewable Electricity Producers – 0.1%		
Uniper SE	2,006	79,644
Multi-Utilities – 0.3%		
AGL Energy Ltd.[b]	10,359	48,737
Atco Ltd./Canada - Class I	1,115	37,516
E.ON SE	4,952	65,334
Sempra Energy	704	93,181
		244,768
		966,006
Consumer Staples – 1.1%		
Beverages – 0.4%		
Asahi Group Holdings Ltd.	3,750	174,317
Coca-Cola Co. (The)	2,927	164,819
Constellation Brands, Inc. - Class A	220	46,451
		385,587
Food & Staples Retailing – 0.1%		
Kroger Co. (The)	1,292	59,471
Tobacco – 0.6%		
Altria Group, Inc.	3,583	179,974
Imperial Brands PLC	6,693	141,937
Philip Morris International, Inc.	1,929	198,687
		520,598
		965,656
Total Common Stocks (cost $29,740,169)		32,559,090
INVESTMENT COMPANIES – 17.9%		
Funds and Investment Trusts – 17.9%[e]		
AB High Income Fund, Inc. - Class Z[f]	1,814,504	14,679,339
Energy Select Sector SPDR Fund[b]	5,707	276,219
Financial Select Sector SPDR Fund	9,534	366,105
Industrial Select Sector SPDR Fund[b]	2,626	274,443

Company	Shares	U.S. $ Value
iShares MSCI Europe Financials ETF[b]	17,040	$ 342,419
SPDR MSCI Europe Industrials UCITS ETF[a]	1,240	371,377
Total Investment Companies (cost $15,982,422)		16,309,902
PREFERRED STOCKS – 7.1%		

Real Estate – 7.1%		
Diversified REITs – 1.7%		
Armada Hoffler Properties, Inc. Series A 6.75%	8,122	226,279
DigitalBridge Group, Inc. Series H 7.125%	2,253	57,609
DigitalBridge Group, Inc. Series I 7.15%	11,612	299,009
DigitalBridge Group, Inc. Series J 7.125%	6,098	156,536
Gladstone Commercial Corp. Series E 6.625%	2,218	60,374
Gladstone Commercial Corp. Series G 6.00%	3,125	85,719
Global Net Lease, Inc. Series A 7.25%	3,467	92,569
Global Net Lease, Inc. Series B 6.875%	4,450	129,450
PS Business Parks, Inc. Series W 5.20%	1,636	41,636
PS Business Parks, Inc. Series Y 5.20%	5,441	145,166
PS Business Parks, Inc. Series Z 4.875%(b)	2,700	75,627
Vornado Realty Trust Series K 5.70%	194	5,050
Vornado Realty Trust Series L 5.40%(b)	6,516	170,328
		1,545,352
Health Care REITs – 0.0%		
Global Medical REIT, Inc. Series A 7.50%	1,557	41,416
Hotel & Resort REITs – 1.0%		
Chatham Lodging Trust Series A 6.625%	2,743	72,415

Company	Shares	U.S. $ Value
DiamondRock Hospitality Co. 8.25%	6,875	$ 193,875
Hersha Hospitality Trust Series C 6.875%	3,635	91,420
Hersha Hospitality Trust Series D 6.50%	2,065	49,416
Hersha Hospitality Trust Series E 6.50%	1,602	37,983
Pebblebrook Hotel Trust Series E 6.375%	4,819	121,824
Pebblebrook Hotel Trust Series F 6.30%	177	4,459
Summit Hotel Properties, Inc. Series D 6.45%	4,522	113,050
Summit Hotel Properties, Inc. Series E 6.25%	1,075	28,670
Summit Hotel Properties, Inc. Series F 5.875%	6,950	176,461
		889,573
Industrial REITs – 0.5%		
Monmouth Real Estate Investment Corp. Series C 6.125%	7,925	200,185
Plymouth Industrial REIT, Inc. Series A 7.50%	1,100	29,975
Rexford Industrial Realty, Inc. Series B 5.875%	4,168	110,244

Rexford Industrial Realty, Inc. Series C 5.625%	3,072	85,801
		426,205
Office REITs – 0.3%		
City Office REIT, Inc. Series A 6.625%	5,325	136,480
SL Green Realty Corp. Series I 6.50%[(b)]	1,718	45,716
Vornado Realty Trust Series M 5.25%	4,821	127,901
Vornado Realty Trust Series N 5.25%	630	17,325
		327,422

Company	Shares	U.S. $ Value
Real Estate Development – 0.5%		
American Finance Trust, Inc. Series C 7.375%	8,325	$ 223,859
Pebblebrook Hotel Trust Series G 6.375%	4,837	132,389
Sunstone Hotel Investors, Inc. Series H 6.125%	2,925	78,507
		434,755
Real Estate Operating Companies – 0.1%		
Brookfield Property Partners LP Series A 5.75%	335	8,191
Brookfield Property Partners LP Series A2 6.375%	2,779	71,559
		79,750
Real Estate Services – 0.2%		
CTO Realty Growth, Inc. Series A 6.375%	1,886	49,508
Sunstone Hotel Investors, Inc. Series I 5.70%	3,700	96,866
		146,374
Residential REITs – 0.6%		
American Homes 4 Rent Series F 5.875%	1,683	44,263
American Homes 4 Rent Series G 5.875%	393	10,340
American Homes 4 Rent Series H 6.25%	409	11,395
Bluerock Residential Growth REIT, Inc. Series D 7.125%	2,741	70,032
Centerspace Series C 6.625%	2,693	72,105
UMH Properties, Inc. Series C 6.75%	6,216	163,419
UMH Properties, Inc. Series D 6.375%	5,800	153,178
		524,732
Retail REITs – 1.0%		
American Finance Trust, Inc. Series A 7.50%	1,075	29,219

Company	Shares	U.S. $ Value
Cedar Realty Trust, Inc. Series C 6.50%	6,003	$ 155,238
National Retail Properties, Inc. Series F 5.20%[(b)]	970	24,473
Saul Centers, Inc. Series D 6.125%	7,607	207,443

Saul Centers, Inc. Series E 6.00%	695	19,898
SITE Centers Corp. Series A 6.375%	5,081	132,512
Spirit Realty Capital, Inc. Series A 6.00%	5,725	152,399
Urstadt Biddle Properties, Inc. Series H 6.25%	2,000	53,100
Urstadt Biddle Properties, Inc. Series K 5.875%(b)	6,638	179,093
		953,375
Specialized REITs – 1.2%		
Digital Realty Trust, Inc. Series J 5.25%	825	21,813
Digital Realty Trust, Inc. Series K 5.85%(b)	2,840	79,208
Digital Realty Trust, Inc. Series L 5.20%	9,200	250,516
EPR Properties Series G 5.75%	805	21,357
National Storage Affiliates Trust Series A 6.00%	8,819	238,025
Public Storage Series L 4.625%(b)	1,975	54,707
Public Storage Series M 4.125%	3,905	101,998
Public Storage Series P 4.00%	6,615	168,021
QTS Realty Trust, Inc. Series A 7.125%(b)	6,449	162,386
		1,098,031
Total Preferred Stocks (cost $6,050,755)		6,466,985

		Principal Amount (000)	U.S. $ Value
EMERGING MARKETS - SOVEREIGNS – 2.7%			
Argentina – 0.1%			
Argentine Republic Government International Bond			
0.50%, 07/09/2030	U.S.$	109	$ 42,234
1.00%, 07/09/2029		16	6,629
1.125%, 07/09/2035		188	65,416
			114,279
Bahrain – 0.3%			
Bahrain Government International Bond 7.00%, 10/12/2028(d)		200	220,250
Dominican Republic – 0.2%			
Dominican Republic International Bond 6.40%, 06/05/2049(d)		200	218,663
Ecuador – 0.2%			
Ecuador Government International Bond			
Zero Coupon, 07/31/2030(d)		12	6,658
0.50%, 07/31/2040(d)		45	28,999
1.00%, 07/31/2035(d)		99	71,323
5.00%, 07/31/2030(d)		38	33,784
			140,764
Egypt – 0.2%			
Egypt Government International Bond 8.70%, 03/01/2049(d)		200	210,475
El Salvador – 0.2%			
El Salvador Government International Bond 6.375%, 01/18/2027(d)		182	157,430
Gabon – 0.2%			
Gabon Government International Bond 6.625%, 02/06/2031(d)		200	202,913
Ghana – 0.2%			
Ghana Government International Bond 8.95%, 03/26/2051(d)		200	195,975
Guatemala – 0.3%			

Guatemala Government Bond 4.90%, 06/01/2030(d)		200	223,537
Ivory Coast – 0.2%			
Ivory Coast Government International Bond 5.375%, 07/23/2024(d)		200	213,600
Kenya – 0.2%			
Republic of Kenya Government International Bond 6.875%, 06/24/2024(d)		200	219,787

		Principal Amount (000)	U.S. $ Value
Lebanon – 0.0%			
Lebanon Government International Bond Series G 6.60%, 11/27/2026(a) (d) (g)	U.S.$	107	$ 13,375
Senegal – 0.2%			
Senegal Government International Bond 6.75%, 03/13/2048(d)		200	207,788
Ukraine – 0.2%			
Ukraine Government International Bond 7.75%, 09/01/2027(d)		150	167,044
Total Emerging Markets - Sovereigns (cost $2,581,124)			2,505,880
		Notional Amount	
OPTIONS PURCHASED - PUTS – 1.3%			
Options on Equity Indices – 1.3%			
Euro STOXX 50 Index Expiration: Feb 2022; Contracts: 1,870; Exercise Price: EUR 3,525.00; Counterparty: Bank of America, NA(a)	EUR	6,591,750	134,920
Euro STOXX 50 Index Expiration: Feb 2022; Contracts: 14,300; Exercise Price: USD 3,750.00; Counterparty: UBS AG(a)	USD	53,625,000	907,270
FTSE 100 Index Expiration: Feb 2022; Contracts: 400; Exercise Price: GBP 6,100.00; Counterparty: Bank of America, NA(a)	GBP	2,440,000	52,257
Nikkei 225 Index Expiration: Feb 2022; Contracts: 23,000; Exercise Price: JPY 22,500.00; Counterparty: UBS AG(a)	JPY	517,500,000	46,554
Nikkei 225 Index Expiration: Feb 2022; Contracts: 2,000; Exercise Price: JPY 22,500.00; Counterparty: UBS AG(a)	JPY	45,000,000	4,048
Total Options Purchased - Puts (premiums paid $1,325,752)			1,145,049
GOVERNMENTS - TREASURIES – 0.7%			
Colombia – 0.2%			
Colombian TES Series B 6.25%, 11/26/2025	COP	492,700	133,391

		Principal Amount (000)	U.S. $ Value
Indonesia – 0.2%			
Indonesia Treasury Bond			
Series FR70 8.375%, 03/15/2024	IDR	1,105,000	$ 84,759
Series FR71 9.00%, 03/15/2029		1,438,000	118,720
			203,479
Mexico – 0.2%			
Mexican Bonos Series M 20 10.00%, 12/05/2024	MXN	2,777	153,954
Russia – 0.1%			
Russian Federal Bond - OFZ Series 6215 7.00%, 08/16/2023	RUB	9,626	132,174
Total Governments - Treasuries (cost $648,204)			622,998
EMERGING MARKETS - TREASURIES – 0.3%			
Brazil – 0.1%			
Brazil Notas do Tesouro Nacional Series F 10.00%, 01/01/2023-01/01/2025	BRL	658	129,158

South Africa – 0.2%			
Republic of South Africa Government Bond Series 2032 8.25%, 03/31/2032	ZAR	2,848	180,719
Total Emerging Markets - Treasuries (cost $309,432)			309,877
QUASI-SOVEREIGNS – 0.1%			
Quasi-Sovereign Bonds – 0.1%			
Mexico – 0.1%			
Petroleos Mexicanos			
5.95%, 01/28/2031	U.S.$	43	42,222
7.69%, 01/23/2050		97	92,612
Total Quasi-Sovereigns (cost $135,742)			134,834
SHORT-TERM INVESTMENTS – 29.2%			
Investment Companies – 29.2%			
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%[e] [f] [h] (cost $26,711,136)		26,711,136	26,711,136
Total Investments Before Security Lending Collateral for Securities Loaned – 95.0% (cost $83,484,736)			86,765,751

Company	Shares	U.S. $ Value
INVESTMENTS OF CASH COLLATERAL FOR SECURITIES LOANED – 0.5%		
Investment Companies – 0.5%		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%[e] [f] [h] (cost $415,392)	415,392	$ 415,392
Total Investments – 95.5% (cost $83,900,128)[i]		87,181,143
Other assets less liabilities – 4.5%		4,152,748
Net Assets – 100.0%		**$ 91,333,891**

FUTURES

Description	Number of Contracts	Expiration Month	Current Notional	Value and Unrealized Appreciation/ (Depreciation)
Purchased Contracts				
Euro STOXX 50 Index Futures	44	September 2021	$ 2,172,416	$ 25,074
Euro-Bund Futures	7	September 2021	1,450,139	22,320
FTSE 100 Index Futures	10	September 2021	975,662	7,524
FTSE KLCI Futures	62	September 2021	1,184,592	13,933
FTSE Taiwan Index Futures	1	September 2021	60,730	1,532
FTSE/JSE Top 40 Futures	15	September 2021	624,049	8,473
Hang Seng Index Futures	6	September 2021	993,410	6,088
S&P 500 E-Mini Futures	58	September 2021	13,109,450	296,326
SET 50 Futures	16	September 2021	97,770	2,662
SPI 200 Futures	1	September 2021	136,745	153
TOPIX Index Futures	11	September 2021	1,964,232	30,099
WIG 20 Index Futures	76	September 2021	929,823	32,064
Sold Contracts				
BIST 30 Futures	521	October 2021	1,017,380	(4,958)
Euro STOXX 50 Index Futures	32	September 2021	1,579,939	(22,164)
FTSE 100 Index Futures	1	September 2021	97,566	122
FTSE China A50 Futures	19	September 2021	280,326	3,961
Mexican BOLSA Index Futures	8	September 2021	212,069	(7,835)
MSCI Singapore IX ETS Futures	31	September 2021	811,979	6,380
OMXS30 Index Futures	29	September 2021	790,998	7,506
S&P 500 E-Mini Futures	13	September 2021	2,938,325	(170,142)
S&P TSX 60 Index Futures	6	September 2021	1,169,801	(17,339)
SGX Nifty 50 Futures	50	September 2021	1,712,550	(45,780)
				$ 195,999

FORWARD CURRENCY EXCHANGE CONTRACTS

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	NZD	2,449	USD	1,719	09/15/2021	$ (6,597)
Bank of America, NA	PEN	942	USD	230	09/16/2021	(64)
Bank of America, NA	USD	557	PEN	2,188	09/16/2021	(21,851)
Bank of America, NA	USD	2,670	RUB	199,376	09/30/2021	41,831
Barclays Bank PLC	CAD	515	USD	412	09/15/2021	3,454
Barclays Bank PLC	EUR	706	USD	831	09/15/2021	(2,853)
Barclays Bank PLC	GBP	614	USD	842	09/15/2021	(2,564)
Barclays Bank PLC	USD	1,066	AUD	1,482	09/15/2021	17,759
Barclays Bank PLC	USD	522	CAD	663	09/15/2021	3,591
Barclays Bank PLC	USD	1,520	NOK	13,383	09/15/2021	19,174
Barclays Bank PLC	PLN	2,390	USD	616	09/17/2021	(7,896)
Barclays Bank PLC	MYR	2,494	USD	607	09/23/2021	6,879
Barclays Bank PLC	USD	1,800	MYR	7,465	09/23/2021	(5,296)
Barclays Bank PLC	RUB	7,843	USD	106	09/30/2021	(445)
Barclays Bank PLC	INR	53,224	USD	727	10/08/2021	574

Barclays Bank PLC	IDR	4,079,048	USD	286	10/15/2021	(308)
Barclays Bank PLC	USD	275	IDR	4,041,877	10/15/2021	8,232
Barclays Bank PLC	USD	259	PHP	12,896	10/21/2021	272
Citibank, NA	CLP	579,516	USD	756	09/16/2021	7,334
Citibank, NA	COP	4,880,088	USD	1,272	09/16/2021	(21,424)
Citibank, NA	USD	178	CNY	1,158	09/16/2021	1,304
Citibank, NA	USD	214	COP	828,880	09/16/2021	6,185
Citibank, NA	USD	2,819	INR	212,324	10/08/2021	79,926
Credit Suisse International	USD	761	JPY	83,589	09/15/2021	(1,254)
Credit Suisse International	CNY	6,892	USD	1,061	09/16/2021	(5,268)
Credit Suisse International	USD	255	CNY	1,648	09/16/2021	(174)
Credit Suisse International	USD	725	CZK	15,528	09/17/2021	(3,562)
Deutsche Bank AG	AUD	2,217	USD	1,620	09/15/2021	(2,378)
Deutsche Bank AG	USD	2,355	SEK	20,397	09/15/2021	8,483
Deutsche Bank AG	RUB	7,494	USD	100	09/30/2021	(1,537)
Goldman Sachs International	BRL	3,638	USD	707	09/02/2021	3,762
Goldman Sachs International	USD	701	BRL	3,638	09/02/2021	2,880
Goldman Sachs International	CAD	291	USD	232	09/15/2021	1,297
Goldman Sachs International	EUR	1,973	USD	2,319	09/15/2021	(10,561)
Goldman Sachs International	NOK	5,190	USD	581	09/15/2021	(15,633)
Goldman Sachs International	USD	1,389	GBP	1,011	09/15/2021	1,170
Goldman Sachs International	USD	333	NOK	2,939	09/15/2021	5,120
Goldman Sachs International	USD	160	COP	602,109	09/16/2021	(75)
Goldman Sachs International	RUB	98,302	USD	1,326	09/30/2021	(11,661)
Goldman Sachs International	USD	960	RUB	71,615	09/30/2021	14,172
Goldman Sachs International	USD	514	BRL	2,643	10/04/2021	(5,154)
Goldman Sachs International	USD	1,496	PHP	75,985	10/21/2021	29,801
JPMorgan Chase Bank, NA	HUF	482,926	USD	1,634	09/17/2021	530
Morgan Stanley Capital Services, Inc.	BRL	3,638	USD	694	09/02/2021	(9,292)
Morgan Stanley Capital Services, Inc.	USD	707	BRL	3,638	09/02/2021	(3,762)
Morgan Stanley Capital Services, Inc.	PEN	4,263	USD	1,072	09/16/2021	29,492
Morgan Stanley Capital Services, Inc.	USD	3	CLP	1,901	09/16/2021	(54)
Morgan Stanley Capital Services, Inc.	USD	894	MYR	3,687	09/23/2021	(6,880)
Morgan Stanley Capital Services, Inc.	USD	691	BRL	3,638	10/04/2021	9,314
Natwest Markets PLC	ZAR	19,558	USD	1,406	09/16/2021	62,087
Natwest Markets PLC	MYR	3,255	USD	786	09/23/2021	3,406
Standard Chartered Bank	CHF	733	USD	804	09/15/2021	4,028

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation/ (Depreciation)
Standard Chartered Bank	GBP	625	USD	865	09/15/2021	$ 6,069
Standard Chartered Bank	JPY	124,969	USD	1,145	09/15/2021	9,348
Standard Chartered Bank	USD	2,299	EUR	1,951	09/15/2021	4,978
Standard Chartered Bank	USD	384	CNY	2,493	09/16/2021	2,134
Standard Chartered Bank	INR	22,058	USD	294	10/08/2021	(7,407)
Standard Chartered Bank	TWD	34,809	USD	1,249	10/21/2021	(15,032)
Standard Chartered Bank	USD	784	PHP	39,518	10/21/2021	9,892
Standard Chartered Bank	KRW	1,119,129	USD	974	10/28/2021	9,203
State Street Bank & Trust Co.	AUD	694	USD	504	09/15/2021	(3,562)
State Street Bank & Trust Co.	CAD	405	USD	321	09/15/2021	(196)
State Street Bank & Trust Co.	CHF	514	USD	562	09/15/2021	1,015
State Street Bank & Trust Co.	EUR	97	USD	115	09/15/2021	(84)
State Street Bank & Trust Co.	GBP	429	USD	589	09/15/2021	(1,163)
State Street Bank & Trust Co.	JPY	88,975	USD	811	09/15/2021	1,836
State Street Bank & Trust Co.	NOK	7,050	USD	796	09/15/2021	(15,475)
State Street Bank & Trust Co.	NZD	364	USD	254	09/15/2021	(1,997)
State Street Bank & Trust Co.	SEK	6,203	USD	711	09/15/2021	(7,835)
State Street Bank & Trust Co.	USD	773	CAD	976	09/15/2021	266
State Street Bank & Trust Co.	USD	591	CAD	743	09/15/2021	(1,807)
State Street Bank & Trust Co.	USD	276	CHF	253	09/15/2021	508
State Street Bank & Trust Co.	USD	280	CHF	256	09/15/2021	(856)
State Street Bank & Trust Co.	USD	854	EUR	728	09/15/2021	5,768
State Street Bank & Trust Co.	USD	314	GBP	228	09/15/2021	(205)
State Street Bank & Trust Co.	USD	437	NZD	634	09/15/2021	9,943
State Street Bank & Trust Co.	USD	88	SEK	763	09/15/2021	708
State Street Bank & Trust Co.	USD	165	SEK	1,418	09/15/2021	(269)
State Street Bank & Trust Co.	USD	144	ZAR	2,138	09/16/2021	2,823
State Street Bank & Trust Co.	USD	460	ZAR	6,656	09/16/2021	(2,996)
State Street Bank & Trust Co.	CZK	24,487	USD	1,141	09/17/2021	4,188
State Street Bank & Trust Co.	PLN	286	USD	74	09/17/2021	(935)
State Street Bank & Trust Co.	USD	307	CZK	6,640	09/17/2021	1,548
State Street Bank & Trust Co.	USD	338	HUF	102,995	09/17/2021	10,120
State Street Bank & Trust Co.	USD	446	HUF	131,724	09/17/2021	(302)
State Street Bank & Trust Co.	USD	75	PLN	286	09/17/2021	(655)
State Street Bank & Trust Co.	THB	62,575	USD	1,911	10/07/2021	(29,769)
State Street Bank & Trust Co.	USD	185	NOK	1,618	10/13/2021	974
State Street Bank & Trust Co.	GBP	94	USD	129	11/10/2021	(347)
UBS AG	USD	505	MXN	10,354	10/28/2021	6,545
						$ 222,488

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

Description	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at August 31, 2021	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Sale Contracts								
CDX-NAHY Series 36, 5 Year Index, 06/20/2026*	5.00%	Quarterly	2.76%	USD	13,180	$ 1,424,522	$ 1,217,722	$ 206,800

CDX-NAHY Series 36, 5 Year Index, 06/20/2026*	5.00	Quarterly	2.76	USD	3,500	378,287	322,097	56,190
iTraxx Xover Series 35, 5 Year Index, 06/20/2026*	5.00	Quarterly	2.28	EUR	2,740	427,621	368,697	58,924
iTraxx Xover Series 35, 5 Year Index, 06/20/2026*	5.00	Quarterly	2.28	EUR	790	123,216	109,842	13,374
						$ 2,353,646	$ 2,018,358	$ 335,288

* *Termination date*

CENTRALLY CLEARED INTEREST RATE SWAPS

			Rate Type					
Notional Amount (000)		**Termination Date**	**Payments made by the Fund**	**Payments received by the Fund**	**Payment Frequency Paid/ Received**	**Market Value**	**Upfront Premiums Paid/ (Received)**	**Unrealized Appreciation/ (Depreciation)**
USD	1,050	01/10/2022	3 Month LIBOR	1.941%	Quarterly/ Semi-Annual	$ 9,528	$ —	$ 9,528
CNY	740	02/17/2025	China 7-Day Reverse Repo Rate	2.547%	Quarterly	861	—	861
CNY	2,204	02/20/2025	China 7-Day Reverse Repo Rate	2.598%	Quarterly	3,127	—	3,127
CNY	2,236	02/21/2025	China 7-Day Reverse Repo Rate	2.620%	Quarterly	3,435	—	3,435
EUR	10	09/12/2029	6 Month EURIBOR	(0.157)%	Semi-Annual/ Annual	12	—	12
EUR	180	11/18/2029	6 Month EURIBOR	0.073%	Semi-Annual/ Annual	4,293	—	4,293

			Rate Type					
Notional Amount (000)		**Termination Date**	**Payments made by the Fund**	**Payments received by the Fund**	**Payment Frequency Paid/ Received**	**Market Value**	**Upfront Premiums Paid/ (Received)**	**Unrealized Appreciation/ (Depreciation)**
EUR	220	01/23/2030	6 Month EURIBOR	0.131%	Semi-Annual/ Annual	$ 6,189	$ —	$ 6,189
USD	80	02/12/2030	3 Month LIBOR	1.495%	Quarterly/ Semi-Annual	1,856	—	1,856
USD	670	06/10/2030	3 Month LIBOR	0.865%	Quarterly/ Semi-Annual	(20,325)	—	(20,325)
EUR	430	06/11/2030	6 Month EURIBOR	(0.045)%	Semi-Annual/ Annual	3,447	3	3,444
EUR	60	06/19/2030	6 Month EURIBOR	(0.119)%	Semi-Annual/ Annual	(21)	(3)	(18)
USD	40	06/19/2030	3 Month LIBOR	0.725%	Quarterly/ Semi-Annual	(1,719)	—	(1,719)
USD	760	08/04/2030	3 Month LIBOR	0.536%	Quarterly/ Semi-Annual	(46,721)	—	(46,721)
EUR	520	08/05/2030	6 Month EURIBOR	(0.232)%	Semi-Annual/ Annual	(7,300)	—	(7,300)
USD	320	08/20/2030	3 Month LIBOR	0.645%	Quarterly/ Semi-Annual	(16,889)	—	(16,889)
USD	1,510	10/21/2030	3 Month LIBOR	0.794%	Quarterly/ Semi-Annual	(58,888)	—	(58,888)
EUR	600	10/22/2030	6 Month EURIBOR	(0.280)%	Semi-Annual/ Annual	(12,237)	—	(12,237)
USD	480	11/12/2030	3 Month LIBOR	0.938%	Quarterly/ Semi-Annual	(12,849)	—	(12,849)
EUR	190	11/12/2030	6 Month EURIBOR	(0.169)%	Semi-Annual/ Annual	(1,781)	—	(1,781)
USD	220	08/21/2045	3 Month LIBOR	2.630%	Quarterly/ Semi-Annual	43,929	—	43,929
USD	70	09/04/2045	3 Month LIBOR	2.708%	Quarterly/ Semi-Annual	15,983	—	15,983
USD	490	05/11/2031	3 Month LIBOR	1.560%	Quarterly/ Semi-Annual	14,113	—	14,113
SEK	2,790	07/12/2031	0.618%	3 Month STIBOR	Annual/ Quarterly	(573)	1	(574)
NZD	520	07/12/2031	3 Month BKBM	1.695%	Quarterly/ Semi-Annual	(7,968)	—	(7,968)
EUR	70	07/12/2031	0.000%	6 Month EURIBOR	Annual/ Semi-Annual	(401)	—	(401)
GBP	630	07/13/2031	0.628%	1 Day SONIA	Annual	(533)	—	(533)
NZD	830	07/26/2031	3 Month BKBM	1.774%	Quarterly/ Semi-Annual	(9,151)	—	(9,151)

			Rate Type					
Notional Amount (000)		**Termination Date**	**Payments made by the Fund**	**Payments received by the Fund**	**Payment Frequency Paid/ Received**	**Market Value**	**Upfront Premiums Paid/ (Received)**	**Unrealized Appreciation/ (Depreciation)**
GBP	200	07/27/2031	0.435%	1 Day SONIA	Annual	$ 5,069	$ 3,027	$ 2,042
NOK	3,010	08/13/2031	6 Month NIBOR	1.530%	Semi-Annual/ Annual	(399)	—	(399)

CAD	740	08/16/2031	3 Month CDOR	1.621%	Semi-Annual	(3,936)	(19)	(3,917)
GBP	180	08/16/2031	0.562%	1 Day SONIA	Annual	1,627	—	1,627
AUD	2,460	08/18/2031	6 Month BBSW	1.277%	Semi-Annual	(12,205)	—	(12,205)
USD	260	08/18/2031	3 Month LIBOR	1.247%	Quarterly/ Semi-Annual	(1,645)	—	(1,645)
USD	200	08/18/2031	3 Month LIBOR	1.262%	Quarterly/ Semi-Annual	(968)	—	(968)
GBP	920	08/19/2031	1 Day SONIA	0.539%	Annual	(11,149)	—	(11,149)
CAD	550	08/19/2031	3 Month CDOR	1.595%	Semi-Annual	(4,049)	—	(4,049)
USD	5,570	08/23/2031	3 Month LIBOR	1.255%	Quarterly/ Semi-Annual	(32,702)	—	(32,702)
AUD	1,240	08/23/2031	6 Month BBSW	1.207%	Semi-Annual	(12,585)	—	(12,585)
CAD	1,050	08/26/2031	3 Month CDOR	1.724%	Semi-Annual	2,060	(29)	2,089
AUD	120	08/27/2031	6 Month BBSW	1.345%	Semi-Annual	(65)	—	(65)
USD	860	08/31/2031	3 Month LIBOR	1.364%	Quarterly/ Semi-Annual	3,968	—	3,968
EUR	490	05/11/2031	6 Month EURIBOR	0.115%	Semi-Annual/ Annual	10,647	1	10,646
EUR	300	06/09/2031	0.122%	6 Month EURIBOR	Annual/ Semi-Annual	(6,467)	—	(6,467)
SEK	6,210	07/26/2031	0.593%	3 Month STIBOR	Annual/ Quarterly	758	—	758
EUR	480	07/26/2031	(0.044)%	6 Month EURIBOR	Annual/ Semi-Annual	29	—	29
CHF	270	07/26/2031	6 Month LIBOR	(0.125)%	Semi-Annual/ Annual	(508)	—	(508)
SEK	3,420	08/13/2031	0.576%	3 Month STIBOR	Annual/ Quarterly	1,303	—	1,303
EUR	1,210	08/13/2031	(0.089)%	6 Month EURIBOR	Annual/ Semi-Annual	7,271	—	7,271
CHF	580	08/13/2031	6 Month LIBOR	(0.142)%	Semi-Annual/ Annual	(2,526)	—	(2,526)
EUR	150	08/19/2031	6 Month EURIBOR	(0.116)%	Semi-Annual/ Annual	(1,415)	—	(1,415)
JPY	440,350	08/27/2031	1 Day TONAR	(0.015)%	Annual	(5,279)	(3,454)	(1,825)
JPY	101,680	08/27/2031	(0.006)%	1 Day TONAR	Annual	412	—	412

Notional Amount (000)		Termination Date	Rate Type: Payments made by the Fund	Rate Type: Payments received by the Fund	Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
JPY	38,200	08/30/2031	0.000%	1 Day TONAR	Annual	$ (55)	$ —	$ (55)
SEK	3,750	08/30/2031	0.615%	3 Month STIBOR	Annual/ Quarterly	(25)	—	(25)
EUR	80	08/30/2031	(0.055)%	6 Month EURIBOR	Annual/ Semi-Annual	198	—	198
						$ (153,219)	$ (473)	$ (152,746)

INFLATION (CPI) SWAPS

Swap Counterparty	Notional Amount (000)	Termination Date	Rate Type: Payments made by the Fund	Rate Type: Payments received by the Fund	Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Bank of America, NA	8,300	01/05/2023	2.163%	CPI#	Maturity	$ 252,661	$ —	$ 252,661
Bank of America, NA	610	01/19/2023	2.213%	CPI#	Maturity	16,736	—	16,736
JPMorgan Chase Bank, NA	400	11/10/2021	1.896%	CPI#	Maturity	14,865	—	14,865
						$ 284,262	$ —	$ 284,262

\# *Variable interest rate based on the rate of inflation as determined by the Consumer Price Index (CPI).*

TOTAL RETURN SWAPS

Counterparty & Referenced Obligation	Rate Paid/ Received	Payment Frequency	Current Notional (000)		Maturity Date	Unrealized Appreciation/ (Depreciation)
Receive Total Return on Reference Obligation						
JPMorgan Chase Bank, NA						
JPABSAA1(1)	0.14%	Maturity	USD	4,588	09/30/2021	$ 0
Morgan Stanley Capital Services LLC						
IBOVESPA Futures	0.00%	Monthly	BRL	1,192	10/13/2021	4,675
IBOVESPA Futures	0.00%	Monthly	BRL	596	10/13/2021	(1,096)
KOSPI 200 Futures	0.00%	Monthly	KRW	209,750	09/09/2021	7,292
KOSPI 200 Futures	0.00%	Monthly	KRW	104,875	09/09/2021	(1,604)

KOSPI 200 Futures	0.00%	Monthly	KRW	104,875	09/09/2021	(4,379)
KOSPI 200 Futures	0.00%	Monthly	KRW	209,750	09/09/2021	(5,283)
KOSPI 200 Futures	0.00%	Monthly	KRW	209,750	09/09/2021	(6,955)
Swiss Market Index Futures	0.00%	Monthly	CHF	124	09/17/2021	2,898
Pay Total Return on Reference Obligation						
Morgan Stanley Capital Services LLC						
RTS Futures	0.00%	Monthly	USD	265	09/16/2021	(11,708)
RTS Futures	0.00%	Monthly	USD	279	09/16/2021	(15,143)
						$ (31,303)

(a) Non-income producing security.
(b) Represents entire or partial securities out on loan.
(c) Position, or a portion thereof, has been segregated to collateralize margin requirements for open futures contracts.

(d) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At August 31, 2021, the aggregate market value of these securities amounted to $2,558,248 or 2.8% of net assets.
(e) To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at www.sec.gov. Additionally, shareholder reports for AB funds can be obtained by calling AB at (800) 227-4618.
(f) Affiliated investments.
(g) Defaulted.
(h) The rate shown represents the 7-day yield as of period end.
(i) 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 $5,965,770 and gross unrealized depreciation of investments was $(1,830,767), resulting in net unrealized appreciation of $4,135,003.

Currency Abbreviation:
AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
CHF – Swiss Franc
CLP – Chilean Peso
CNY – Chinese Yuan Renminbi
COP – Colombian Peso
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
HUF – Hungarian Forint
IDR – Indonesian Rupiah
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
PHP – Philippine Peso
PLN – Polish Zloty
RUB – Russian Ruble
SEK – Swedish Krona
THB – Thailand Baht
TRY – Turkish Lira
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossary:
ADR – American Depositary Receipt
BBSW – Bank Bill Swap Reference Rate (Australia)
BIST – Borsa Istanbul Stock Exchange
BKBM – Bank Bill Benchmark (New Zealand)
CDOR – Canadian Dealer Offered Rate
CDX-NAHY – North American High Yield Credit Default Swap Index
CPI – Consumer Price Index
ETF – Exchange Traded Fund
ETS – Emission Trading Scheme
EURIBOR – Euro Interbank Offered Rate
FTSE – Financial Times Stock Exchange
GDR – Global Depositary Receipt
JSE – Johannesburg Stock Exchange
KLCI – Kuala Lumpur Composite Index
KOSPI – Korea Composite Stock Price Index

LIBOR – London Interbank Offered Rate
MSCI – Morgan Stanley Capital International
NIBOR – Norwegian Interbank Offered Rate
OMXS – Stockholm Stock Exchange
PJSC – Public Joint Stock Company
REIT – Real Estate Investment Trust
RTS – Russian Trading System
SET – Stock Exchange of Thailand
SONIA – Sterling Overnight Index Average
SGX – Singapore Exchange
SPDR – Standard & Poor's Depository Receipt
SPI – Share Price Index
STIBOR – Stockholm Interbank Offered Rate
TONAR – Tokyo Overnight Average Rate
TOPIX – Tokyo Price Index
TSX – Toronto Stock Exchange
UCITS – Undertaking for Collective Investment in Transferable Securities
WIG – Warszawski Indeks Gieldowy

(1) The following table represents the 50 largest (long/(short)) equity basket holdings underlying the total return swap with JPABSAA1 as of August 31, 2021.

Security Description	Shares	Current Notional	Percent of Basket's Value
S&P 500 Total Return Index	(279)	$ 2,630,137	(57.3)%
MSCI Daily TR Gross EAFE Index	(116)	1,210,437	(26.4)%
JPMorgan Cash Index	(2,341)	713,672	(15.6)%
Microsoft Corp.	722	217,932	4.8%
Alphabet, Inc.	51	147,163	3.2%
MSCI Daily TR Gross Canada Index	(11)	119,222	(2.6)%
Apple, Inc.	738	112,012	2.4%
Roche Holding AG	278	111,544	2.4%
Amazon.com, Inc.	31	106,388	2.3%
Oracle Corp.	1,125	100,295	2.2%
Facebook, Inc.	254	96,546	2.1%
Paychex, Inc.	835	95,609	2.1%
AutoZone, Inc.	61	94,671	2.1%
UnitedHealth Group, Inc.	224	93,265	2.0%
Koninklijke Ahold Delhaize	2,460	82,955	1.8%
Royal Bank of Canada	809	82,955	1.8%
Walmart, Inc.	551	81,549	1.8%
Swedish Match AB	8,638	79,674	1.7%
S&P Global, Inc.	176	78,268	1.7%
RELX PLC	2,524	75,925	1.7%
Novo Nordisk A/S	753	74,987	1.6%
Constellation Software, Inc./Canada	43	73,581	1.6%
Partners Group Holding AG	38	67,020	1.5%
Texas Instruments, Inc.	341	65,145	1.4%
Salmar ASA	966	64,677	1.4%
Capgemini SE	288	64,677	1.4%
JPMorgan Chase & Co.	404	64,677	1.4%
Procter & Gamble Co. (The)	454	64,677	1.4%
Home Depot, Inc. (The)	191	62,333	1.4%
Deckers Outdoor Corp.	134	56,240	1.2%
Royal Dutch Shell PLC	28	55,772	1.2%
T. Rowe Price Group, Inc.	237	52,960	1.2%
Nippon Telegraph & Telephone Co.	1,964	52,491	1.1%
Automatic Data Processing, Inc.	249	52,022	1.1%
Taiwan Semiconductor Manufacturing Co., Ltd.	437	52,022	1.1%
Oracle Corp./Japan	615	50,616	1.1%
Progressive Corp. (The)	516	49,679	1.1%
CME Group, Inc.	237	47,804	1.0%

Security Description	Shares	Current Notional	Percent of Basket's Value
Electronic Arts, Inc.	329	$ 47,804	1.0%
NextEra Energy, Inc.	564	47,336	1.0%
Toronto-Dominion Bank (The)	723	46,867	1.0%
NortonLifeLock, Inc.	1,729	45,930	1.0%
Booz Allen Hamilton Holding Corp.	555	45,461	1.0%
Thermo Fisher Scientific, Inc.	82	45,461	1.0%
Visa, Inc.	196	44,992	1.0%
Philip Morris International, Inc.	437	44,992	1.0%
DBS Group Holdings Ltd.	1,998	44,524	1.0%
Bank Leumi Le-Israel BM	53	44,055	1.0%
Adobe, Inc.	65	43,118	0.9%
Anthem, Inc.	114	42,649	0.9%
Other Long	28,306	1,415,385	30.9%

AB Cap Fund, Inc.
AB All Market Income Portfolio
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 Portfolio's own assumptions in determining the fair value of investments)

The fair value of debt instruments, such as bonds, and over-the-counter derivatives is generally based on market price quotations, recently executed market transactions (where observable) or industry recognized modeling techniques and are generally classified as Level 2. Pricing vendor inputs to Level 2 valuations may include quoted prices for similar investments in active markets, interest rate curves, coupon rates, currency rates, yield curves, option adjusted spreads, default rates, credit spreads and other unique security features in order to estimate the relevant cash flows which is then discounted to calculate fair values. If these inputs are unobservable and significant to the fair value, these investments will be classified as Level 3. In addition, non-agency rated investments are classified as Level 3.

Other fixed income investments, including non-U.S. government and corporate debt, are generally valued using quoted market prices, if available, which are typically impacted by current interest rates, maturity dates and any perceived credit risk of the issuer. Additionally, in the absence of quoted market prices, these inputs are used by pricing vendors to derive a valuation based upon industry or proprietary models which incorporate issuer specific data with relevant yield/spread comparisons with more widely quoted bonds with similar key characteristics. Those investments for which there are observable inputs are classified as Level 2. Where the inputs are not observable, the investments are classified as Level 3.

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.

Options are valued using market-based inputs to models, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency, where such inputs and models are available. Alternatively the values may be obtained through unobservable management determined inputs and/or management's proprietary models. Where models are used, the selection of a particular model to value an option depends upon the contractual terms of, and specific risks inherent in, the option as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, measures of volatility and correlations of such inputs. Exchange traded options generally will be classified as Level 2. For options that do not trade on exchange but trade in liquid markets, inputs can generally be verified and model selection does not involve significant management judgment. Options are classified within Level 2 on the fair value hierarchy when all of the significant inputs can be corroborated to market evidence. Otherwise such instruments are classified as Level 3.

The following table summarizes the valuation of the Fund's investments by the above fair value hierarchy levels as of August 31, 2021:

Investments in Securities:	**Level 1**	**Level 2**	**Level 3**	**Total**
Assets:				
Common Stocks:				
Information Technology	$ 6,518,750	$ 647,322	$ —	$ 7,166,072
Financials	3,175,372	2,194,564	—	5,369,936
Consumer Discretionary	3,025,539	1,087,955	—	4,113,494
Health Care	3,077,444	886,394	—	3,963,838
Communication Services	2,287,348	851,035	—	3,138,383
Industrials	1,865,183	1,258,356	—	3,123,539
Materials	714,041	749,636	—	1,463,677
Real Estate	1,166,605	113,610	—	1,280,215
Energy	410,199	598,075	—	1,008,274
Utilities	431,727	534,279	—	966,006
Consumer Staples	649,402	316,254	—	965,656
Investment Companies	16,309,902	—	—	16,309,902
Preferred Stocks	6,466,985	—	—	6,466,985
Emerging Markets - Sovereigns	—	2,505,880	—	2,505,880
Options Purchased - Puts	—	1,145,049	—	1,145,049
Governments - Treasuries	—	622,998	—	622,998
Emerging Markets - Treasuries	—	309,877	—	309,877
Quasi-Sovereigns	—	134,834	—	134,834
Short-Term Investments	26,711,136	—	—	26,711,136
Investments of Cash Collateral for Securities Loaned in Affiliated Money Market Fund	415,392	—	—	415,392
Total Investments in Securities	73,225,025	13,956,118	—	87,181,143
Other Financial Instruments[(a)]:				
Assets:				
Futures	464,217	—	—	464,217
Forward Currency Exchange Contracts	—	459,923	—	459,923

Investments in Securities:	**Level 1**	**Level 2**	**Level 3**	**Total**
Centrally Cleared Credit Default Swaps	$ —	$ 2,353,646	$ —	$ 2,353,646
Centrally Cleared Interest Rate Swaps	—	140,115	—	140,115
Inflation (CPI) Swaps	—	284,262	—	284,262
Total Return Swaps	—	14,865	—	14,865
Liabilities:				
Futures	(268,218)	—	—	(268,218)
Forward Currency Exchange Contracts	—	(237,435)	—	(237,435)
Centrally Cleared Interest Rate Swaps	—	(293,334)	—	(293,334)
Total Return Swaps	—	(46,168)	—	(46,168)
Total	**$ 73,421,024**	**$ 16,631,992**	**$ —**	**$ 90,053,016**

(a) *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:

							Distributions	
Fund	**Market Value 11/30/2020 (000)**	**Purchases (000)**	**Sales (000)**	**Realized Gain (Loss) (000)**	**Change in Appr./ (Depr.) (000)**	**Market Value 08/31/2021 (000)**	**Dividend Income (000)**	**Realized Gains (000)**
AB High Income Fund, Inc.	$ 35,037	$ 1,824	$ 22,961	$ (632)	$ 1,411	$ 14,679	$ 1,257	$ 0

Government Money Market Portfolio	13,316	94,988	81,593	0	0	26,711	2	0
Government Money Market Portfolio*	537	7,617	7,739	0	0	415	0**	0
Total	$ 48,890	$ 104,429	$ 112,293	$ (632)	$ 1,411	$ 41,805	$ 1,259	$ 0

* *Investments of cash collateral for securities lending transactions*

** *Amount less than $500.*