

AB GLOBAL RISK ALLOCATION 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 | 0000069752 |
| Symbol | CABIX |
| Fiscal Year | 11/30 |

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

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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

| | |
|---|---|
| Confidential | <input type="checkbox"/> |
| Filer CIK | 0000069752 |
| Filer CCC | ***** |
| Filer Investment Company Type | |
| Is this a LIVE or TEST Filing? | <input type="checkbox"/> LIVE <input type="checkbox"/> TEST |
| Would you like a Return Copy? | <input type="checkbox"/> |
| Is this an electronic copy of an official filing submitted in paper format? | <input type="checkbox"/> |

Submission Contact Information

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

Notification Information

| | |
|---------------------------------|--------------------------|
| Notify via Filing Website only? | <input type="checkbox"/> |
| Notification E-mail Address | |
| Series ID | S000009974 |
| Class (Contract) ID | C000027571 |
| | C000027573 |
| | C000027570 |
| | C000027569 |
| | C000027572 |
| | C000027567 |

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

| | |
|---|--------------------------------------|
| a. Name of Registrant | AB GLOBAL RISK ALLOCATION FUND, INC. |
| b. Investment Company Act file number for Registrant: (e.g., 811-_____) | 811-00134 |
| c. CIK number of Registrant | 0000069752 |
| d. LEI of Registrant | 549300RSIE10WXQ2LF59 |
| 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 GLOBAL RISK ALLOCATION FUND, INC. |
| b. EDGAR series identifier (if any). | S000009974 |
| c. LEI of Series. | 549300RSIE10WXQ2LF59 |

Item A.3. Reporting period.

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

Item A.4. Final filing

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

NPORT-P: Part B: Information About the Fund

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

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

| | |
|--|--------------|
| a. Total assets, including assets attributable to miscellaneous securities reported in Part D. | 241757821.38 |
| b. Total liabilities. | 4496355.39 |
| c. Net assets. | 237261465.99 |

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. | 20791752.72000000 |
|---|-------------------|

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. | 3223589.13000000 |
|---|------------------|

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)

| | | | | | | |
|----|----------------------|----------------------------|-------------------|-------------------|------------------|--------------|
| | | 877.79000000 | -1290.27000000 | -9235.21000000 | -4925.29000000 | 0.00000000 |
| | | Interest Rate Risk (DV100) | | | | |
| | | 87454.09000000 | -127983.30000000 | -906193.13000000 | -476100.14000000 | 0.00000000 |
| #2 | Canada Dollar | | | | | |
| | | Interest Rate Risk (DV01) | | | | |
| | | 250.39000000 | -26.99000000 | -1579.29000000 | -4263.99000000 | 0.00000000 |
| | | Interest Rate Risk (DV100) | | | | |
| | | 25049.11000000 | -2657.61000000 | -156081.62000000 | -412933.47000000 | 0.00000000 |
| #3 | United Kingdom Pound | | | | | |
| | | Interest Rate Risk (DV01) | | | | |
| | | 343.94000000 | -104.01000000 | -1330.02000000 | -4580.56000000 | 0.00000000 |
| | | Interest Rate Risk (DV100) | | | | |
| | | 34386.97000000 | -10296.66000000 | -131404.53000000 | -441082.66000000 | 0.00000000 |
| #4 | Japan Yen | | | | | |
| | | Interest Rate Risk (DV01) | | | | |
| | | 445.19000000 | -1219.26000000 | -5527.18000000 | 2396.93000000 | 0.00000000 |
| | | Interest Rate Risk (DV100) | | | | |
| | | 44470.74000000 | -121598.37000000 | -542246.52000000 | 236284.60000000 | 0.00000000 |
| #5 | New Zealand Dollar | | | | | |
| | | Interest Rate Risk (DV01) | | | | |
| | | 704.69000000 | -382.28000000 | -11316.50000000 | -5298.23000000 | 0.00000000 |
| | | Interest Rate Risk (DV100) | | | | |
| | | 70397.66000000 | -37991.19000000 | -1106207.99000000 | -513767.56000000 | 0.00000000 |
| #6 | United States Dollar | | | | | |
| | | Interest Rate Risk (DV01) | | | | |
| | | 1065.96000000 | -15109.26000000 | -32236.04000000 | 3584.55000000 | -0.77000000 |
| | | Interest Rate Risk (DV100) | | | | |
| | | 106539.62000000 | -1500884.61000000 | -3177709.90000000 | 342227.13000000 | -26.58000000 |

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 | -1.08000000 | -98.26000000 | -443.73000000 | 0.00000000 | 0.00000000 |
| Non-Investment grade | -0.01000000 | -0.19000000 | -1.33000000 | -0.92000000 | -0.19000000 |

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 | Nomura Securities International, Inc. | OXTKY6Q8X53C9ILVV871 | 23970.84000000 |
| #2 | Scotia Capital (USA) Inc. | 549300BLWPABP1VNME36 | 59094.20000000 |
| #3 | Merrill Lynch International | GGDZP1UYGU9STUHRDP48 | 57732.54000000 |
| #4 | Credit Suisse Securities (USA) LLC | 1V8Y6QCX6YMJ2OELI46 | 40968.59000000 |
| #5 | Natixis Securities Americas LLC | 549300L8G1E7ZHVEOG75 | 37458.39000000 |
| #6 | UBS AG | BFM8T61CT2L1QCEMIK50 | 111419.90000000 |
| #7 | BofA Securities, Inc. | 549300HN4UKV1E2R3U73 | 230937.70000000 |
| #8 | J.P. Morgan Securities LLC | ZBUT11V806EZRVTTWT807 | 206240.62000000 |
| #9 | Barclays Capital Inc. | AC28XWW13WIBK2824319 | 3113641.99000000 |
| #10 | Morgan Stanley & Co. LLC | 9R7GPTSO7KV3UQJZQ078 | 722.96000000 |
| #11 | Goldman Sachs & Co. LLC | FOR8UP27PHTHYVLBNG30 | 77023.07000000 |
| #12 | State Street Bank and Trust Company | 571474TGEMMWANRLN572 | 1543147.02000000 |
| #13 | Wells Fargo Securities, LLC | VYVVCKR63DVZZN70PB21 | 12403.20000000 |
| #14 | Barclays Bank PLC | G5GSEF7VJP517OUK5573 | 3311511.19000000 |

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 | 304848.19000000 | 238543.42000000 | agency debentures and agency strip |
| #2 | 5722320.64000000 | 6110666.02000000 | 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 | 0.05000000 | 1.35000000 | 0.30000000 | C000027571 |
| #2 | 0.10000000 | 1.39000000 | 0.39000000 | C000027573 |
| #3 | 0.10000000 | 1.43000000 | 0.34000000 | C000027570 |
| #4 | 0.00000000 | 1.37000000 | 0.27000000 | C000027569 |
| #5 | 0.05000000 | 1.40000000 | 0.30000000 | C000027572 |
| #6 | 0.05000000 | 1.40000000 | 0.35000000 | C000027567 |

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 | | 2129600.19000000 | -1250619.420000 | 1562238.0100000 | -837321.6800000 | -51374.57000000 | -180575.3900000 |
| | | 0 | 00 | 0 | 0 | | 0 |
| | Forward | — | — | — | — | — | — |

| | | | | | | | |
|----------------------------|----------|----------------------|-----------------------|----------------------|----------------------|-----------------|-----------------------|
| | Future | 2129600.1900000 0 | -1250619.420000 00 | 1562238.0100000 0 | -837321.6800000 0 | -51374.57000000 | -180575.3900000 0 |
| | Option | — | — | — | — | — | — |
| | Swaption | — | — | — | — | — | — |
| | Swap | — | — | — | — | — | — |
| | Warrant | — | — | — | — | — | — |
| | Other | — | — | — | — | — | — |
| | | | | | | | |
| Credit Contracts | | 0.00000000 | -54231.20000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| | Forward | — | — | — | — | — | — |
| | Future | — | — | — | — | — | — |
| | Option | — | — | — | — | — | — |
| | Swaption | — | — | — | — | — | — |
| | Swap | 0.00000000 | -54231.20000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| | Warrant | — | — | — | — | — | — |
| | Other | — | — | — | — | — | — |
| | | | | | | | |
| Equity Contracts | | 473365.14000000 | -593439.4400000 0 | -192258.5600000 0 | -817315.5500000 0 | 3267.76000000 | 262061.98000000 |
| | Forward | — | — | — | — | — | — |
| | Future | 473365.14000000 | -593968.0400000 0 | -192258.5600000 0 | -816942.4900000 0 | 3267.76000000 | 262301.38000000 |
| | Option | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| | Swaption | — | — | — | — | — | — |
| | Swap | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| | Warrant | 0.00000000 | 590.56000000 | 0.00000000 | -429.03000000 | 0.00000000 | -239.40000000 |
| | Other | 0.00000000 | -61.96000000 | 0.00000000 | 55.97000000 | 0.00000000 | 0.00000000 |
| | | | | | | | |
| Foreign Exchange Contracts | | 0.00000000 | 1248552.2600000 0 | 0.00000000 | -534986.3400000 0 | 0.00000000 | -780061.4500000 0 |
| | Forward | 0.00000000 | 1344361.2800000 0 | 0.00000000 | -516492.0400000 0 | 0.00000000 | -762677.8600000 0 |
| | Future | — | — | — | — | — | — |
| | Option | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| | Swaption | — | — | — | — | — | — |
| | Swap | 0.00000000 | -95809.02000000 | 0.00000000 | -18494.30000000 | 0.00000000 | -17383.59000000 |
| | Warrant | — | — | — | — | — | — |
| | Other | — | — | — | — | — | — |
| | | | | | | | |
| Interest Rate Contracts | | -139854.8000000 0 | 30916.89000000 | 0.00000000 | 429779.25000000 | 398206.65000000 | -1661918.540000 00 |
| | Forward | — | — | — | — | — | — |
| | Future | -139854.8000000 0 | 126175.40000000 | 0.00000000 | 259756.33000000 | 398206.65000000 | -445667.3400000 0 |

| | | | | | | |
|-----------------|------------|-----------------|------------|-----------------|------------|-------------------|
| Option | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| Swaption | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| Swap | 0.00000000 | -95258.51000000 | 0.00000000 | 170022.92000000 | 0.00000000 | -1216251.20000000 |
| Warrant | — | — | — | — | — | — |
| Other | — | — | — | — | — | — |
| Other Contracts | — | — | — | — | — | — |

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 | 11666.46000000 | -1558898.35000000 |
| Month 2 | 90601.37000000 | 2591692.47000000 |
| Month 3 | 855771.28000000 | 788401.76000000 |

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 | 2546208.58000000 | 0.00000000 | 2637316.86000000 |
| Month 2 | 645491.59000000 | 0.00000000 | 1851305.15000000 |
| Month 3 | 1035244.09000000 | 0.00000000 | 1375638.16000000 |

Item B.7. Highly Liquid Investment Minimum information.

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

—

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

—

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

☐ Yes ☐ No ☐ N/A

Item B.8. Derivatives Transactions.

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

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

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

Classification

—

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

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

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

—

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

—

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

—

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

—

Item B.10. VaR information.

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

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

—

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

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

—

| | |
|---|---|
| ii. As applicable, the index identifier for the Fund's Designated Index. | — |
| iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaR of the Fund's Designated Reference Portfolio. | — |
| c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period. | — |

NPORT-P: Part C: Schedule of Portfolio Investments

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

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

| | |
|---|-----------------------------|
| a. Name of issuer (if any). | Honeywell International Inc |
| b. LEI (if any) of issuer. (1) | ISRPG12PN4EIEOEMW547 |
| c. Title of the issue or description of the investment. | Honeywell International Inc |
| d. CUSIP (if any). | 438516106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4385161066 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|----------------------|
| Balance. (2) | |
| a. Balance | 378.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 87661.98000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036947415642 |

Item C.3. Payoff profile.

| |
|--|
| |
|--|

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

Item C.4. Asset and issuer type.

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: 2

Item C.1. Identification of investment.

a. Name of issuer (if any). Discover Financial Services

b. LEI (if any) of issuer. (1) Z1YLO2USPORE63VVUL20

| | |
|---|-----------------------------|
| c. Title of the issue or description of the investment. | Discover Financial Services |
| d. CUSIP (if any). | 254709108 |
| At least one of the following other identifiers: | |
| - ISIN | US2547091080 |

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 568.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 72828.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030695654558 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

- a. Name of issuer (if any).

FMC Corp
- b. LEI (if any) of issuer. (1)

CKDHZ2X64EEBQCSP7013
- c. Title of the issue or description of the investment.

FMC Corp
- d. CUSIP (if any).

302491303

At least one of the following other identifiers:

- ISIN

US3024913036

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

742.00000000
- b. Units

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

United States Dollar
- e. Value. (4)

69473.46000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.029281392033

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 4

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Provident Financial PLC |
| b. LEI (if any) of issuer. (1) | 213800U93SZC44VXN635 |
| c. Title of the issue or description of the investment. | Provident Financial PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B1Z4ST84 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 1368.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 6706.19000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.002826497750 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.

- a. Name of issuer (if any). Meggitt PLC
- b. LEI (if any) of issuer. (1) YMFO3TKB4UAWQTDZJJ31
- c. Title of the issue or description of the investment. Meggitt PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0005758098

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2664.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 30406.46000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.012815591386

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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: 6

Item C.1. Identification of investment.

a. Name of issuer (if any).

British American Tobacco PLC

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

213800FKA5MF17RJKT63

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

British American Tobacco PLC

d. CUSIP (if any).

110448107

At least one of the following other identifiers:

- ISIN

US1104481072

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 643.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 24234.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010214330379 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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
- i. If Yes, provide the value of the securities on loan. 23970.84000000

Schedule of Portfolio Investments Record: 7

Item C.1. Identification of investment.

- a. Name of issuer (if any). EQT Corp
- b. LEI (if any) of issuer. [\(1\)](#) 4NT01YGM4X7ZX86ISY52
- c. Title of the issue or description of the investment. EQT Corp
- d. CUSIP (if any). 26884L109

At least one of the following other identifiers:

- ISIN US26884L1098

Item C.2. Amount of each investment.

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

- a. Balance 539.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9879.87000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.004164127520

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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: 8

Item C.1. Identification of investment.

a. Name of issuer (if any). St James's Place PLC

b. LEI (if any) of issuer. (1) 213800M993ICXOMBCP87

c. Title of the issue or description of the investment. St James's Place PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0007669376

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) | United Kingdom Pound |
| e. Value. (4) | 47168.29000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.019880299484 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 9

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

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

549300EX04Q2QBFQTQ27

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

SOYBEAN OIL FUTR MAR22

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

BBG00R1WMGT7

Description of other unique identifier.

Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

37.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-21512.91000000

f. Exchange rate.

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

-0.00906717401

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-commodity

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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. Soybean Oil

Index identifier, if any. BOH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1321100.91000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -21512.91000000

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: 10

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Victoria's Secret & Co
- b. LEI (if any) of issuer. (1)

5493006T3O70U3UWVF17
- c. Title of the issue or description of the investment.

Victoria's Secret & Co
- d. CUSIP (if any).

926400102

At least one of the following other identifiers:

- ISIN

US9264001028

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)

9016.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.003800364278

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 11

Item C.1. Identification of investment.

a. Name of issuer (if any). LVMH Moet Hennessy Louis Vuitton SE

b. LEI (if any) of issuer. (1) IOG4E947OATN0KJYSD45

c. Title of the issue or description of the investment. LVMH Moet Hennessy Louis Vuitton SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000121014

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 90.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 66672.90000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.028101023367 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Schedule of Portfolio Investments Record: 12

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Kingfisher PLC |
| b. LEI (if any) of issuer. (1) | 213800KBMEV7I92FY281 |
| c. Title of the issue or description of the investment. | Kingfisher PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | GB0033195214 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|---|----------------------|
| a. Balance | 6282.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 30247.95000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.012748783235 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). EDP - Energias de Portugal SA

b. LEI (if any) of issuer. [\(1\)](#) 529900CLC3WDMGI9VH80

c. Title of the issue or description of the investment. EDP - Energias de Portugal SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN PTEDP0AM0009

Item C.2. Amount of each investment.

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

| | |
|---|-----------------------|
| a. Balance | 19584.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 107507.22000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.045311706876 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) PORTUGAL

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

Cisco Systems Inc/Delaware

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

549300LK FJ962MZ46593

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

Cisco Systems Inc/Delaware

d. CUSIP (if any).

17275R102

At least one of the following other identifiers:

- ISIN

US17275R1023

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2148.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

126774.96000000

f. Exchange rate.

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

0.053432595752

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). Albemarle Corp

b. LEI (if any) of issuer. [\(1\)](#) HDBLS2Q6GV1LSKQPBS54

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

d. CUSIP (if any). 012653101

At least one of the following other identifiers:

- ISIN US0126531013

Item C.2. Amount of each investment.

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

a. Balance 546.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 129260.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.054479997188 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☒ Yes ☐ No

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

127969.20000000

Schedule of Portfolio Investments Record: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).

Boskalis Westminster

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

724500W1FESNTNY5DL70

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

Boskalis Westminster

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NL0000852580

Item C.2. Amount of each investment.

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

a. Balance

549.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

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

18072.34000000

f. Exchange rate.

0.84691900

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

0.007617056534

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

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

b. LEI (if any) of issuer. [\(1\)](#) H3F39CAXWQRVWURFXL38

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

d. CUSIP (if any). 04621X108

At least one of the following other identifiers:

- ISIN US04621X1081

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

a. Balance 420.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 71446.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030112854483 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 18

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | L E Lundbergforetagen AB |
| b. LEI (if any) of issuer. (1) | 529900BPSFZS6O3A9R04 |
| c. Title of the issue or description of the investment. | L E Lundbergforetagen AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000108847 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 856.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 54692.06000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.023051387536 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 19

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Atlas Copco AB |
| b. LEI (if any) of issuer. (1) | 213800T8PC8Q4FYJZR07 |
| c. Title of the issue or description of the investment. | Atlas Copco AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0011166628 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|----------------------------------|------------------|
| a. Balance | 520.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |

| | |
|---|----------------|
| e. Value. (4) . | 30113.72000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.012692208519 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 20

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 | 1553.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 86021.80000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.036256119231 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 21

Item C.1. Identification of investment.

a. Name of issuer (if any). salesforce.com Inc

b. LEI (if any) of issuer. [\(1\)](#) RCGZFPDMRW58VJ54VR07

c. Title of the issue or description of the investment. salesforce.com Inc

d. CUSIP (if any). 79466L302

At least one of the following other identifiers:

- ISIN US79466L3024

Item C.2. Amount of each investment.

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

a. Balance 534.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 141654.18000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.059703829026 |
|---|----------------|

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | 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 | 570.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 322682.70000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.136002995114 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 23

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 701.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 44092.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.018584096585

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 24

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 | 987.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 20931.10000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.008821955100 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 25**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Weir Group PLC/The
- b. LEI (if any) of issuer. [\(1\)](#) 549300KDR56WHY9I3D10
- c. Title of the issue or description of the investment. Weir Group PLC/The
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0009465807

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

- a. Balance 503.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 12104.72000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.005101848270

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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: 26

Item C.1. Identification of investment.

- a. Name of issuer (if any). Umicore SA
- b. LEI (if any) of issuer. [\(1\)](#) 529900F3AIQECS8ZSV61
- c. Title of the issue or description of the investment. Umicore SA

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BE0974320526 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|-----------------------|
| a. Balance | 1130.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 74356.26000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.031339374765 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 27

Item C.1. Identification of investment.

a. Name of issuer (if any). L3Harris Technologies Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300UTE50ZMDBG8A20

c. Title of the issue or description of the investment. L3Harris Technologies Inc

d. CUSIP (if any). 502431109

At least one of the following other identifiers:

- ISIN US5024311095

Item C.2. Amount of each investment.

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

a. Balance 1019.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 237437.19000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.100074063442

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 28

Item C.1. Identification of investment.

a. Name of issuer (if any). 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 | 109.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 102818.61000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.043335570557 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 29**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Hargreaves Lansdown PLC
- b. LEI (if any) of issuer. (1) 2138008ZCE93ZDSESG90
- c. Title of the issue or description of the investment. Hargreaves Lansdown PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B1VZ0M25

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1868.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 38793.86000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.016350678707

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 30

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Kone Oyj |
| b. LEI (if any) of issuer. (1) | 2138001CNF45JP5XZK38 |
| c. Title of the issue or description of the investment. | Kone OYJ |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009013403 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 326.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 27051.57000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011401585962 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Schedule of Portfolio Investments Record: 31

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | BT Group PLC |
| b. LEI (if any) of issuer. (1) | 213800LRO7NS5CYQMN21 |
| c. Title of the issue or description of the investment. | BT Group PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | GB0030913577 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|---|----------------------|
| a. Balance | 7665.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 17917.73000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.007551892139 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Commodities Exchange Center

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

c. Title of the issue or description of the investment. SILVER FUTURE DEC21

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 BBG00FM59K33

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) | United States Dollar |
| e. Value. (4) | 8528.13000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.003594401629 |

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-commodity

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 | Commodities Exchange Center | 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.

Silver

Index identifier, if any.

SIZ1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-12-29

iv. Aggregate notional amount or contract value on trade date.

1311801.87000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#)

8528.13000000

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).

Drilling Co of 1972 A/S/The

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

549300Q6RULS8O2KBM54

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

Drilling Co of 1972 A/S/The

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DK0061135753

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

| | |
|---|------------------|
| a. Balance | 38.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 1394.86000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.000587899933 |

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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

Schedule of Portfolio Investments Record: 34

Item C.1. Identification of investment.

- | | |
|---|---------------------------|
| a. Name of issuer (if any). | United Parcel Service Inc |
| b. LEI (if any) of issuer. (1) | D01LMJZU09ULLNCY6Z23 |
| c. Title of the issue or description of the investment. | United Parcel Service Inc |
| d. CUSIP (if any). | 911312106 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US9113121068 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|---|----------------------|
| a. Balance | 471.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 92141.73000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038835522496 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 35

Item C.1. Identification of investment.

a. Name of issuer (if any). Nokia Oyj

b. LEI (if any) of issuer. [\(1\)](#) 549300A0JPRWG1KI7U06

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009000681

Item C.2. Amount of each investment.

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

| | |
|---|-----------------------|
| a. Balance | 5115.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 30726.47000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.012950467903 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 36

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Dollar General Corp
- b. LEI (if any) of issuer. (1)

OPX52SQVOZI8IVSWYU66
- c. Title of the issue or description of the investment.

Dollar General Corp
- d. CUSIP (if any).

256677105

At least one of the following other identifiers:

- ISIN

US2566771059

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

382.00000000
- b. Units

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

United States Dollar
- e. Value. (4)

85151.62000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.035889359295

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 37

Item C.1. Identification of investment.

a. Name of issuer (if any). CITIC Securities Co Ltd

b. LEI (if any) of issuer. [\(1\)](#) 300300E1006744000068

c. Title of the issue or description of the investment. CITIC Securities Co Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CNE1000016V2

Item C.2. Amount of each investment.

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

a. Balance 80000.00000000

b. Units Number of shares

| | |
|---|------------------|
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 202622.11000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.085400344786 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 38

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | DISH Network Corp |
| b. LEI (if any) of issuer. (1) | 529900U350CWHH15G169 |
| c. Title of the issue or description of the investment. | DISH Network Corp |
| d. CUSIP (if any). | 25470M109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US25470M1099 |
|--------|--------------|

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) | 12946.23000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005456524491 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

i. If Yes, provide the value of the securities on loan. 12730.20000000

Schedule of Portfolio Investments Record: 39

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 21FPKBB0QNH

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) | -3412.31000000 |
| f. Exchange rate. | 21.53213400 |
| g. Percentage value compared to net assets of the Fund. | -0.00143820657 |

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).

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 929939.15000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-----------------------|
| Amount of currency purchased. | 19950100.00000000 |
| Description of currency purchased. | Czech Republic Koruna |

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation.
(24) -3412.31000000

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: 40**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 | 613.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|-----------------|
| e. Value. (4) . | 206311.28000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.086955241188 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 41

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | DENTSPLY SIRONA Inc |
| b. LEI (if any) of issuer. (1) | 9NHEHR1SOZCYXDO8HO28 |
| c. Title of the issue or description of the investment. | DENTSPLY SIRONA Inc |
| d. CUSIP (if any). | 24906P109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US24906P1093 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 989.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 61021.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025719009930 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 42

Item C.1. Identification of investment.

a. Name of issuer (if any). Equity Residential

b. LEI (if any) of issuer. [\(1\)](#) 5493008RACSH5EP3PI59

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

d. CUSIP (if any). 29476L107

At least one of the following other identifiers:

- ISIN US29476L1070

Item C.2. Amount of each investment.

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

a. Balance 641.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 53888.87000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.022712862274 |
|---|----------------|

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | L'Oreal SA |
| b. LEI (if any) of issuer. (1) | 529900JI1GG6F7RKVI53 |
| c. Title of the issue or description of the investment. | L'Oreal SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000120321 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|-----------------------|
| a. Balance | 228.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 106963.72000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.045082634701 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 44**Item C.1. Identification of investment.**

a. Name of issuer (if any). Telecom Italia SpA/Milano

b. LEI (if any) of issuer. (1) 549300W384M3RI3VXU42

c. Title of the issue or description of the investment. Telecom Italia SpA/Milano

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0003497168

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 31583.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 14309.29000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.006031021489

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 45

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 | 21HBKBB5PMJ |
| 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) | -4219.16000000 |
| f. Exchange rate. | 0.91448034 |
| g. Percentage value compared to net assets of the Fund. | -0.00177827443 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.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. | 314778.05000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 284000.00000000 |
| Description of currency purchased. | Switzerland Franc |

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) -4219.16000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 46****Item C.1. Identification of investment.**

| | |
|---|----------------------|
| a. Name of issuer (if any). | AMETEK Inc |
| b. LEI (if any) of issuer. (1) | 549300WZDEF9KKE40E98 |
| c. Title of the issue or description of the investment. | AMETEK Inc |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 031100100 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0311001004 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 672.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 91371.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038511032383 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 47**Item C.1. Identification of investment.**

a. Name of issuer (if any). Fidelity National Financial Inc

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

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

d. CUSIP (if any). 31620R303

At least one of the following other identifiers:

- ISIN US31620R3030

Item C.2. Amount of each investment.

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

a. Balance 1183.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 57765.89000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.024346932932

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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). 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 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 | 21CSKBB15GJ |
| 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) | -4114.95000000 |
| f. Exchange rate. | 4.15801600 |
| g. Percentage value compared to net assets of the Fund. | -0.00173435242 |

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. 3668500.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 878156.79000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. (24). -4114.95000000

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 49****Item C.1. Identification of investment.**

a. Name of issuer (if any). ASX Clear (Futures)

b. LEI (if any) of issuer. (1). 549300ZD7BBOVZFBVK49

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 | 24.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | Australia Dollar |
| e. Value. (4) | 68558.03000000 |
| f. Exchange rate. | 1.36696100 |
| g. Percentage value compared to net assets of the Fund. | 0.028895560311 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---|--------|
| 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) | 549300ZD7BBOVZFBVK49 |

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. | 4369869.81000000 |
| ISO Currency Code. | Australia Dollar |
| v. Unrealized appreciation or depreciation. (24) | 68558.03000000 |

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: 50

Item C.1. Identification of investment.

- a. Name of issuer (if any). American Electric Power Co Inc
- b. LEI (if any) of issuer. (1) 1B4S6S7G0TW5EE83BO58
- c. Title of the issue or description of the investment. American Electric Power Co Inc
- d. CUSIP (if any). 025537101

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0255371017 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 1054.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 94406.78000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.039790186580 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 51**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures U.S., Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 5493004R83R1LVX2IL36
- c. Title of the issue or description of the investment. COTTON NO.2 FUTR MAR22
- 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 BBG00NRHD3P4
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

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

- a. Balance 22.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 21334.81000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008992109153

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-commodity
- 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 | ICE Futures U.S., Inc. | 5493004R83R1LVX2IL36 |

- 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. Cotton

Index identifier, if any. CTH2 Comdty

Narrative description. (27)

iii. Expiration date. 2022-03-09

iv. Aggregate notional amount or contract value on trade date. 988135.19000000

ISO Currency Code. United States Dollar

| | |
|--|----------------|
| v. Unrealized appreciation or depreciation. (24). | 21334.81000000 |
|--|----------------|

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 52

Item C.1. Identification of investment.

| | |
|-----------------------------|---------------------------------|
| a. Name of issuer (if any). | Etablissements Franz Colruyt NV |
|-----------------------------|---------------------------------|

| | |
|---------------------------------|----------------------|
| b. LEI (if any) of issuer. (1). | 5493000O0NZ1BCXO8K39 |
|---------------------------------|----------------------|

| | |
|---|---------------------------------|
| c. Title of the issue or description of the investment. | Etablissements Franz Colruyt NV |
|---|---------------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BE0974256852 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|------------|--------------|
| a. Balance | 915.00000000 |
|------------|--------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|-------------------|-----------------------|
| d. Currency. (3). | Euro Member Countries |
|-------------------|-----------------------|

| | |
|----------------|----------------|
| e. Value. (4). | 51219.54000000 |
|----------------|----------------|

| | |
|-------------------|------------|
| f. Exchange rate. | 0.84691900 |
|-------------------|------------|

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.021587803896 |
|---|----------------|

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 53

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | General Motors Co |
| b. LEI (if any) of issuer. (1) | 54930070NSV60J38I987 |
| c. Title of the issue or description of the investment. | General Motors Co |
| d. CUSIP (if any). | 37045V100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US37045V1008 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 869.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 42589.69000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017950529734 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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). Navient Corp
- b. LEI (if any) of issuer. (1) 54930067J0ZNOEBRW338
- c. Title of the issue or description of the investment. Navient Corp
- d. CUSIP (if any). 63938C108

At least one of the following other identifiers:

- ISIN US63938C1080

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1339.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 31078.19000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013098709421

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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. 30249.75000000

Schedule of Portfolio Investments Record: 55

Item C.1. Identification of investment.

a. Name of issuer (if any). Old Mutual Ltd

b. LEI (if any) of issuer. [\(1\)](#) 213800MON84ZWWPQCN47

c. Title of the issue or description of the investment. Old Mutual Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ZAE000255360

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

| | |
|---|----------------------|
| a. Balance | 9763.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 10219.96000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.004307467273 |

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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

Schedule of Portfolio Investments Record: 56

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Western Digital Corp |
| b. LEI (if any) of issuer. (1) | 549300QQXOOYEF89IC56 |
| c. Title of the issue or description of the investment. | Western Digital Corp |
| d. CUSIP (if any). | 958102105 |

At least one of the following other identifiers:

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

Item C.2. Amount of each investment.

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

- | | |
|---|----------------------|
| a. Balance | 465.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 29388.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012386334998 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 57

Item C.1. Identification of investment.

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

b. LEI (if any) of issuer. [\(1\)](#) 549300I8RX485XMK6836

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

d. CUSIP (if any). 90184L102

At least one of the following other identifiers:

- ISIN US90184L1026

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 1866.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 120357.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.050727580012 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 58

Item C.1. Identification of investment.

- a. Name of issuer (if any). Federal Realty Investment Trust
- b. LEI (if any) of issuer. [\(1\)](#) 549300LI6XZ51GOCJ427
- c. Title of the issue or description of the investment. Federal Realty Investment Trust
- d. CUSIP (if any). 313747206

At least one of the following other identifiers:

- ISIN US3137472060

Item C.2. Amount of each investment.

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

- a. Balance 282.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 34339.14000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.014473121396

Item C.3. Payoff profile.

- a. 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: 59

Item C.1. Identification of investment.

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

b. LEI (if any) of issuer. [\(1\)](#) I9Q57JVPWHHZ3ZGBW498

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

d. CUSIP (if any). 200340107

At least one of the following other identifiers:

- ISIN US2003401070

Item C.2. Amount of each investment.

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

a. Balance 403.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 29785.73000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012553968625 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 60

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 | 21FJKBBXXBS |
| 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) | -5277.35000000 |
| f. Exchange rate. | 14.55371040 |
| g. Percentage value compared to net assets of the Fund. | -0.00222427606 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. 119021.54000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1655400.00000000
Description of currency purchased. South Africa Rand

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -5277.35000000

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: 61

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 | 29.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | Singapore Dollar |
| e. Value. (4) | -14689.16000000 |
| f. Exchange rate. | 1.34445000 |
| g. Percentage value compared to net assets of the Fund. | -0.00619112755 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 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. 1036939.44000000

ISO Currency Code. Singapore Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -14689.16000000

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: 62

Item C.1. Identification of investment.

| | |
|---|--|
| a. Name of issuer (if any). | Chocoladefabriken Lindt & Spruengli AG |
| b. LEI (if any) of issuer. (1) | 529900JYJNNOKKAGK736 |
| c. Title of the issue or description of the investment. | Chocoladefabriken Lindt & Spruengli AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0010570759 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 1.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 122194.92000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.051502219077 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 63

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | BNP Paribas |
| b. LEI (if any) of issuer. (1) | R0MUWSFPU8MPRO8K5P83 |
| c. Title of the issue or description of the investment. | PURCHASED TWD / 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 | 21GRKBB4X7H |
| 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) | 11871.09000000 |
| f. Exchange rate. | 27.53865517 |
| g. Percentage value compared to net assets of the Fund. | 0.005003378846 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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) | TAIWAN |
| b. Investment ISO country code. (9) | |

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|---------|
| 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 | BNP Paribas | R0MUWSFPU8MPRO8K5P83 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 716374.35000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 20054900.00000000 |
| Description of currency purchased. | Taiwan New Dollar |

iii. Settlement date.

2021-10-21

iv. Unrealized appreciation or depreciation.
(24)

11871.09000000

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: 64

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Teledyne Technologies Inc |
| b. LEI (if any) of issuer. (1) | 549300VSMO9KYQWDND94 |
| c. Title of the issue or description of the investment. | Teledyne Technologies Inc |
| d. CUSIP (if any). | 879360105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8793601050 |
|--------|--------------|

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) | 60239.40000000 |
| f. Exchange rate. | |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.025389457891 |
|---|----------------|

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Welltower Inc |
| b. LEI (if any) of issuer. (1) | T6IZ0MBEG5ACZDTR7D06 |
| c. Title of the issue or description of the investment. | Welltower Inc |
| d. CUSIP (if any). | 95040Q104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US95040Q1040 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 621.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 54356.13000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022909801123 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Chicago Mercantile Exchange |
| b. LEI (if any) of issuer. (1) | SNZ2OJLFK8MNNCLQOF39 |
| c. Title of the issue or description of the investment. | Long: SS1C2P2 IRS NZD R F 3.50750 IS1C2P2 CCPVANILLA / Short: SS1C2P2 IRS NZD P V 03MNZDBB IS1C2Q3 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 | SS1C2P2 |
| Description of other unique identifier. | Internal Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|--------------------------------|--------------------|
| a. Balance | 20260000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | New Zealand Dollar |
| e. Value. (4) | 1380152.62000000 |
| f. Exchange rate. | 1.41914400 |

g. Percentage value compared to net assets of the Fund. 0.581701126325

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 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

| | |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Receipts: Fixed rate. | 3.50800000 |
| Receipts: Base currency. | New Zealand Dollar |
| Receipts: Amount. | 15448.25000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -1731.81000000 |

ii. Termination or maturity date. 2027-02-24

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. | 20260000.00000000 |
| ISO Currency Code. | NZD |

v. Unrealized appreciation or depreciation.
(24) 1380152.62000000

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

- a. Name of issuer (if any). Expeditors International of Washington Inc
- b. LEI (if any) of issuer. [\(1\)](#) 984500B055A804AB6E40
- c. Title of the issue or description of the investment. Expeditors International of Washington Inc
- d. CUSIP (if any). 302130109

At least one of the following other identifiers:

- ISIN US3021301094

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. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 92732.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.039084374537

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 68

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 | 21HCKBB287M |
|--|-------------|

| | |
|---|------------------|
| 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) | -57362.58000000 |
| f. Exchange rate. | 32.23551724 |
| g. Percentage value compared to net assets of the Fund. | -0.02417694747 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 62704800.00000000 |
| Description of currency sold. | Thailand Baht |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 1887845.85000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date.

2021-10-07

iv. Unrealized appreciation or depreciation.

(24) -57362.58000000

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: 69

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | KBC Group NV |
| b. LEI (if any) of issuer. (1) | 213800X3Q9LSAKRUWY91 |
| c. Title of the issue or description of the investment. | KBC Group NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BE0003565737 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|--------------|
| a. Balance | 411.00000000 |
|------------|--------------|

| | |
|---|-----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 34540.43000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.014557960289 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 70

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 21HMKBB3RTG

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) -10548.85000000

f. Exchange rate. 1.41925861

g. Percentage value compared to net assets of the Fund. -0.00444608649

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. 685800.00000000
Description of currency sold. New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 472661.18000000
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-15

iv. Unrealized appreciation or depreciation. [\(24\)](#) -10548.85000000

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: 71

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Genuine Parts Co |
| b. LEI (if any) of issuer. (1) | 549300D46DQVEU651W04 |
| c. Title of the issue or description of the investment. | Genuine Parts Co |
| d. CUSIP (if any). | 372460105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3724601055 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 435.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 53152.65000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022402563255 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 72

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | MSCI Inc |
| b. LEI (if any) of issuer. (1) | 549300HTIN2PD78UB763 |
| c. Title of the issue or description of the investment. | MSCI Inc |
| d. CUSIP (if any). | 55354G100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US55354G1004 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|----------------------------------|----------------------|
| a. Balance | 361.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|-----------------|
| e. Value. (4). | 229083.38000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.096553133499 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 73

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | SKF AB |
| b. LEI (if any) of issuer. (1) | 549300B6HWYEE57O8J84 |
| c. Title of the issue or description of the investment. | SKF AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000108227 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 706.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 18030.88000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.007599582142 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 74

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 57.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 108489.81000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.045725844922 |
|---|----------------|

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Aegon NV |
| b. LEI (if any) of issuer. (1) | O4QK7KMMK83ITNTHUG69 |
| c. Title of the issue or description of the investment. | Aegon NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0000303709 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|-----------------------|
| a. Balance | 4545.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 22442.03000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009458775746 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 76

Item C.1. Identification of investment.

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

b. LEI (if any) of issuer. (1) 254900ZZTSW7NL773X71

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

d. CUSIP (if any). 92556V106

At least one of the following other identifiers:

- ISIN US92556V1061

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1277.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 18682.51000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.007874228510

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 77

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 | 910.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 20604.94000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.008684486506 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 78**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+P MID 400 EMINI 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 BBG00VDHP635
- 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. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 15871.48000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.006689446992

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 MidCap 400 Index
Index identifier, if any. FAU1 Index

| | |
|--|----------------------|
| Narrative description. (27) | |
| iii. Expiration date. | 2021-09-17 |
| iv. Aggregate notional amount or contract value on trade date. | 1635328.52000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 15871.48000000 |

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 79

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Beiersdorf AG |
| b. LEI (if any) of issuer. (1) | L47NHHI0Z9X22DV46U41 |
| c. Title of the issue or description of the investment. | Beiersdorf AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0005200000 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|-----------------------|
| Balance. (2) | |
| a. Balance | 471.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 57162.48000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.024092610134 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 80

Item C.1. Identification of investment.

a. Name of issuer (if any). Progressive Corp/The

b. LEI (if any) of issuer. [\(1\)](#) 529900TACNVLY9DCR586

| | |
|---|----------------------|
| c. Title of the issue or description of the investment. | Progressive Corp/The |
| d. CUSIP (if any). | 743315103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7433151039 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 1147.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 110501.98000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.046573926169 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 81

Item C.1. Identification of investment.

a. Name of issuer (if any).

Societe Generale

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

O2RNE8IBXP4R0TD8PU41

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

21GHKBB0N8C

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. [\(4\)](#)

-2173.66000000

f. Exchange rate.

8.62691241

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

-0.00091614539

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 | Societe Generale | O2RNE8IBXP4R0TD8PU41 |

i. Amount and description of currency sold.

Amount of currency sold. 908639.34000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 7820000.00000000

Description of currency purchased. Sweden Krona

iii. Settlement date. 2021-10-13

| | |
|--|----------------|
| iv. Unrealized appreciation or depreciation. (24) | -2173.66000000 |
|--|----------------|

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 82

Item C.1. Identification of investment.

| | |
|---|-----------------------------|
| a. Name of issuer (if any). | Berkeley Group Holdings PLC |
| b. LEI (if any) of issuer. (1) | 2138009OQSSLVVHQAL78 |
| c. Title of the issue or description of the investment. | Berkeley Group Holdings PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B02L3W35 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 550.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 36533.54000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.015398008204 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

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

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

American Water Works Co Inc

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

549300DXHIJQMD5WFW18

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

American Water Works Co Inc

d. CUSIP (if any).

030420103

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0304201033 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 869.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 158375.25000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.066751357764 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 84**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Vertex Pharmaceuticals Inc
- b. LEI (if any) of issuer. [\(1\)](#) 54930015RAQRRZ5ZGJ91
- c. Title of the issue or description of the investment. Vertex Pharmaceuticals Inc
- d. CUSIP (if any). 92532F100

At least one of the following other identifiers:

- ISIN US92532F1003

Item C.2. Amount of each investment.

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

- a. Balance 246.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 49271.34000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.020766684465

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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: 85

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Sirius XM Holdings Inc |
| b. LEI (if any) of issuer. (1) | 54930055RWDMVXAGZK98 |
| c. Title of the issue or description of the investment. | Sirius XM Holdings Inc |
| d. CUSIP (if any). | 82968B103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US82968B1035 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 4633.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 29048.91000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012243416721 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment

| | |
|--|---|
| represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 28754.22000000 |

Schedule of Portfolio Investments Record: 86

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Liberty Broadband Corp |
| b. LEI (if any) of issuer. (1) | 549300MIX43II8JLN536 |
| c. Title of the issue or description of the investment. | Liberty Broadband Corp |
| d. CUSIP (if any). | 530307305 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5303073051 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 346.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 66196.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027900324953 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 87

Item C.1. Identification of investment.

a. Name of issuer (if any). Dominion Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) ILUL7B6Z54MRYCF6H308

c. Title of the issue or description of the investment. Dominion Energy Inc

d. CUSIP (if any). 25746U109

At least one of the following other identifiers:

- ISIN US25746U1097

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 1315.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 102359.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.043142108885 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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).

Mondelez International Inc

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

549300DV9GIB88LZ5P30

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

Mondelez International Inc

d. CUSIP (if any).

609207105

At least one of the following other identifiers:

- ISIN

US6092071058

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1174.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

72870.18000000

f. Exchange rate.

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

0.030713027796

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 89

Item C.1. Identification of investment.

a. Name of issuer (if any). Jones Lang LaSalle Inc

b. LEI (if any) of issuer. [\(1\)](#) 6SYKCM112RT8TQU0411

c. Title of the issue or description of the investment. Jones Lang LaSalle Inc

d. CUSIP (if any). 48020Q107

At least one of the following other identifiers:

- ISIN US48020Q1076

Item C.2. Amount of each investment.

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

a. Balance 249.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 60365.07000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025442424773 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 90

Item C.1. Identification of investment.

a. Name of issuer (if any).

Suez SA

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

549300JQIZM6CL7POC81

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

Suez SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0010613471

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3280.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

76101.73000000

f. Exchange rate.

0.84691900

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

0.032075048378

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 91

Item C.1. Identification of investment.

a. Name of issuer (if any). Kontoor Brands Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300M0CPXV65RFF271

c. Title of the issue or description of the investment. Kontoor Brands Inc

d. CUSIP (if any). 50050N103

At least one of the following other identifiers:

- ISIN US50050N1037

Item C.2. Amount of each investment.

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

a. Balance 82.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 4424.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.001864913032 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☒ Yes ☐ No

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

4459.86000000

Schedule of Portfolio Investments Record: 92

Item C.1. Identification of investment.

a. Name of issuer (if any).

Union Pacific Corp

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

549300LMMRSZZCZ8CL11

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

Union Pacific Corp

d. CUSIP (if any).

907818108

At least one of the following other identifiers:

- ISIN

US9078181081

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

324.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

70256.16000000

f. Exchange rate.

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

0.029611281253

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

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

Schedule of Portfolio Investments Record: 93

Item C.1. Identification of investment.

a. Name of issuer (if any). Skanska AB

b. LEI (if any) of issuer. [\(1\)](#) 549300UINV5RINHGMG07

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

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000113250

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

a. Balance 763.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------|
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 21995.79000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.009270696321 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 94

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Johnson & Johnson |
| b. LEI (if any) of issuer. (1) | 549300G0CFPGEF6X2043 |
| c. Title of the issue or description of the investment. | Johnson & Johnson |
| d. CUSIP (if any). | 478160104 |

At least one of the following other identifiers:

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

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 554.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 95914.02000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.040425451979 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 95

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Tokyo Stock Exchange |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | JPN 10Y BOND(OSE) 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 | BBG00YJ64S05 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

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

| | |
|------------|---------------------|
| a. Balance | 3.00000000 |
| b. Units | Number of contracts |

| | |
|---|----------------|
| c. Description of other units. | |
| d. Currency. (3) | Japan Yen |
| e. Value. (4) | 10890.97000000 |
| f. Exchange rate. | 110.01500000 |
| g. Percentage value compared to net assets of the Fund. | 0.004590281845 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|--------|
| 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 | Tokyo Stock 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.

Japan Government Ten Year Bond

Index identifier, if any.

JBU1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-09-13

iv. Aggregate notional amount or contract value on trade date.

455281830.00000000

ISO Currency Code.

Japan Yen

v. Unrealized appreciation or depreciation. [\(24\)](#)

10890.97000000

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: 96

Item C.1. Identification of investment.

a. Name of issuer (if any).

Realty Income Corp

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

549300CUWDAUZH43859

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

Realty Income Corp

d. CUSIP (if any).

756109104

At least one of the following other identifiers:

- ISIN

US7561091049

Item C.2. Amount of each investment.

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

a. Balance

678.00000000

b. Units

Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 48965.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.020637636961 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 97

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | McDonald's Corp |
| b. LEI (if any) of issuer. (1) | UE2136O97NLB5BYP9H04 |
| c. Title of the issue or description of the investment. | McDonald's Corp |
| d. CUSIP (if any). | 580135101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5801351017 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 324.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 76937.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032427111448 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 98

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 | 1665.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 56021.28000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.023611621788 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 99

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: SS0WLD4 IRS AUD R F 3.16800 IS0WLD4 CCPVANILLA / Short: SS0WLD4 IRS AUD P V 06MBBSW IS0WLE5 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 | SS0WLD4 |
| Description of other unique identifier. | Internal Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 15000000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | Australia Dollar |
| e. Value. (4) | 1120324.69000000 |
| f. Exchange rate. | 1.36696100 |
| g. Percentage value compared to net assets of the Fund. | 0.472189904637 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 3.16800000

Receipts: Base currency. Australia Dollar

Receipts: Amount. 69730.43000000

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

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -1442.46000000 |

| | |
|-----------------------------------|------------|
| ii. Termination or maturity date. | 2025-07-09 |
|-----------------------------------|------------|

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. | 15000000.00000000 |
| ISO Currency Code. | AUD |
| v. Unrealized appreciation or depreciation. (24). | 1120324.69000000 |

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 100

Item C.1. Identification of investment.

| | |
|---------------------------------|----------------------|
| a. Name of issuer (if any). | Cerence Inc |
| b. LEI (if any) of issuer. (1). | 5493002WL2W5WMS89568 |

| | |
|---|--------------|
| c. Title of the issue or description of the investment. | Cerence Inc |
| d. CUSIP (if any). | 156727109 |
| At least one of the following other identifiers: | |
| - ISIN | US1567271093 |

Item C.2. Amount of each investment.

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

| | |
|---|----------------------|
| a. Balance | 343.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 37194.92000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015676763963 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 37971.39000000 |

Schedule of Portfolio Investments Record: 101

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). | 78440X804 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US78440X8048 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|---|----------------------|
| a. Balance | 358.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 25088.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010574258190 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as 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. 24705.66000000

Schedule of Portfolio Investments Record: 102

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 | 1082.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 96222.26000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.040555367724 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 103**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Quilter PLC
- b. LEI (if any) of issuer. [\(1\)](#) 54930092XIVK28RZGM95
- c. Title of the issue or description of the investment. Quilter PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BDCXV269

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

- a. Balance 3254.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 6763.44000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.002850627248

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 104

Item C.1. Identification of investment.

- | | |
|---|----------------------------------|
| a. Name of issuer (if any). | Sensata Technologies Holding PLC |
| b. LEI (if any) of issuer. (1) | 529900MS7KFYCY9MS037 |
| c. Title of the issue or description of the investment. | Sensata Technologies Holding PLC |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BFMBMT84 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 858.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 50776.44000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021401047906 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 105**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Rolls-Royce Holdings PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800EC7997ZBLZJH69
- c. Title of the issue or description of the investment. Rolls-Royce Holdings PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B63H8491

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

- a. Balance 5507.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 8684.65000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.003660371044

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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: 106

Item C.1. Identification of investment.

a. Name of issuer (if any). BAE Systems PLC

b. LEI (if any) of issuer. (1) 8SVCSVKSGDWMW2QHOH83

c. Title of the issue or description of the investment. BAE Systems PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0002634946 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 2639.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 20617.50000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.008689780244 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 107**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Board of Trade
- b. LEI (if any) of issuer. [\(1\)](#) 549300EX04Q2QBFQTQ27
- c. Title of the issue or description of the investment. US 10YR NOTE (CBT)DEC21
- 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
BBG00ZMZ6DH7
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

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

- a. Balance -84.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -47373.74000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.01996689171

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 [\(21\)](#)

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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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.

10 Year US Treasury Note

Index identifier, if any.

TYZ1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-12-21

iv. Aggregate notional amount or contract value on trade date.

-11162688.76000000

| | |
|---|----------------------|
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24). | -47373.74000000 |

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 108

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Hess Corp |
| b. LEI (if any) of issuer. (1). | UASVRYNXNK17ULIGK870 |
| c. Title of the issue or description of the investment. | Hess Corp |
| d. CUSIP (if any). | 42809H107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US42809H1077 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 565.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 38843.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.016371706141 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 109

Item C.1. Identification of investment.

a. Name of issuer (if any). Heineken Holding NV

b. LEI (if any) of issuer. (1) 724500M1WJLFM9TYBS04

c. Title of the issue or description of the investment. Heineken Holding NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0000008977 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|---|-----------------------|
| a. Balance | 450.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 41742.75000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.017593564899 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 110**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UnitedHealth Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300GHBMY8T5GXDE41
- c. Title of the issue or description of the investment. UnitedHealth Group Inc
- d. CUSIP (if any). 91324P102

At least one of the following other identifiers:

- ISIN US91324P1021

Item C.2. Amount of each investment.

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

- a. Balance 310.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 129043.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.054388815082

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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: 111

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 | 22765.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 134600.44000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.056730847311 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 112

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

13599.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

55324.74000000

f. Exchange rate.

0.72735200

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

0.023318046935

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 113

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 1132.00000000

| | |
|---|------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 89849.39000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.037869356334 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received for loaned securities?

☐ 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).

VEREIT Inc

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

5493002H54FNIBW75H44

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

VEREIT Inc

d. CUSIP (if any).

92339V308

At least one of the following other identifiers:

- ISIN

US92339V3087

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

687.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

34714.11000000

f. Exchange rate.

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

0.014631162230

Item C.3. Payoff profile.

a. 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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 115

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Clorox Co/The |
| b. LEI (if any) of issuer. (1) | 54930044KVSC06Z79I06 |
| c. Title of the issue or description of the investment. | Clorox Co/The |
| d. CUSIP (if any). | 189054109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1890541097 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|--------------------------------|------------------|
| a. Balance | 669.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 112425.45000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.047384622501 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 116

Item C.1. Identification of investment.

a. Name of issuer (if any).

Bank of Montreal

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

NQQ6HPCNCCU6TUTQYE16

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

Bank of Montreal

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA0636711016

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

747.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

74341.79000000

f. Exchange rate.

1.26165000

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

0.031333276008

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 117

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Stora Enso Oyj |
| b. LEI (if any) of issuer. (1) | 7437000ZP669LKUTZ738 |
| c. Title of the issue or description of the investment. | Stora Enso OYJ |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009005961 |
|--------|--------------|

Item C.2. Amount of each investment.

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

| | |
|----------------------------------|-----------------------|
| a. Balance | 2477.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 48597.06000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.020482491666 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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: 118

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Goodyear Tire & Rubber Co/The |
| b. LEI (if any) of issuer. (1) | 5493002BI0S2ZQUY3437 |
| c. Title of the issue or description of the investment. | Goodyear Tire & Rubber Co/The |
| d. CUSIP (if any). | 382550101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3825501014 |
|--------|--------------|

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 States Dollar |
| e. Value. (4) | 12925.44000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005447762006 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 119

Item C.1. Identification of investment.

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

b. LEI (if any) of issuer. [\(1\)](#) 54930073LBBH6ZCBE225

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

d. CUSIP (if any). 60871R209

At least one of the following other identifiers:

- ISIN US60871R2094

Item C.2. Amount of each investment.

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

a. Balance 775.00000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 36835.75000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.015525382449 |
|---|----------------|

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | 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 | 269.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 224342.60000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.094555008780 |

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 121

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 715.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 73645.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.031039595786

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 122

Item C.1. Identification of investment.

a. Name of issuer (if any). Millicom International Cellular SA

| | |
|---|------------------------------------|
| b. LEI (if any) of issuer. (1) | 549300CTHC1CP86P2G96 |
| c. Title of the issue or description of the investment. | Millicom International Cellular SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0001174970 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 591.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 22365.18000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.009426385319 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------|
| a. ISO country code. (8) | LUXEMBOURG |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 123**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICE Futures U.S., Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 5493004R83R1LVX2IL36
- c. Title of the issue or description of the investment. COCOA FUTURE MAR22
- 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 BBG00SJ7K312
- 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. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12322.87000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005193793247

Item C.3. Payoff profile.

| | | |
|--|------------------------|--|
| a. Payoff profile. (5) | | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
| Item C.4. Asset and issuer type. | | |
| a. Asset type. (6) | | Derivative-commodity |
| b. Issuer type. (7) | | |
| Item C.5. Country of investment or issuer. | | |
| a. ISO country code. (8) | | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | | |
| Item C.6. Is the investment a Restricted Security? | | |
| a. Is the investment a Restricted Security? | | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| Item C.7. Liquidity classification information. | | |
| a. Liquidity classification information. (10) | | |
| Category. | | N/A |
| Item C.8. Fair value level. | | |
| a. Level within the fair value hierarchy (12) | | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
| Item C.9. Debt securities. | | |
| N/A | | |
| Item C.10. Repurchase and reverse repurchase agreements. | | |
| N/A | | |
| Item C.11. Derivatives. | | |
| 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 U.S., Inc. | 5493004R83R1LVX2IL36 |
| 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. | | Cocoa |
| Index identifier, if any. | | CCH2 Comdty |

| | |
|--|----------------------|
| Narrative description. (27) | |
| iii. Expiration date. | 2022-03-16 |
| iv. Aggregate notional amount or contract value on trade date. | 807837.13000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 12322.87000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 124

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Enagas SA |
| b. LEI (if any) of issuer. (1) | 213800OU3FQKGM4M2U23 |
| c. Title of the issue or description of the investment. | Enagas SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0130960018 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|-----------------------|
| Balance. (2) | |
| a. Balance | 3496.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 79578.46000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.033540406432 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 125

Item C.1. Identification of investment.

a. Name of issuer (if any). United Rentals Inc

b. LEI (if any) of issuer. [\(1\)](#) 5323X5O7RN0NKFCDRY08

| | |
|---|--------------------|
| c. Title of the issue or description of the investment. | United Rentals Inc |
|---|--------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 911363109 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9113631090 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 195.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 68766.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028983530769 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 126

Item C.1. Identification of investment.

a. Name of issuer (if any).

Svenska Cellulosa AB SCA

b. LEI (if any) of issuer. [\(1\)](#)

549300FW5JDRV1IJ0M67

c. Title of the issue or description of the investment.

Svenska Cellulosa AB SCA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0000112724

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1288.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Sweden Krona

e. Value. [\(4\)](#)

22763.38000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.009594217040

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 127

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | iShares Global Energy ETF |
| b. LEI (if any) of issuer. (1) | 5493005XHS63FFTJXT53 |
| c. Title of the issue or description of the investment. | iShares Global Energy ETF |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 464287341 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4642873412 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 97950.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2412508.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.016814293856 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|-----------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Registered fund |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 2391437.07000000 |

Schedule of Portfolio Investments Record: 128

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 | 502.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 70450.68000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.029693266753 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| |
|--|
| |
|--|

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 129

Item C.1. Identification of investment.

| | |
|---|------------------------------|
| a. Name of issuer (if any). | British American Tobacco PLC |
| b. LEI (if any) of issuer. (1) | 213800FKA5MF17RJKT63 |
| c. Title of the issue or description of the investment. | British American Tobacco PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0002875804 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 579.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 21720.24000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.009154558625 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 130

Item C.1. Identification of investment.

- a. Name of issuer (if any). Chocoladefabriken Lindt & Spruengli AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900JYJNNOKKAGK736
- c. Title of the issue or description of the investment. Chocoladefabriken Lindt & Spruengli AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0010570767

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 9.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 105847.67000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.044612246475

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 131

Item C.1. Identification of investment.

- a. Name of issuer (if any). Pentair PLC
- b. LEI (if any) of issuer. (1) 549300EVR9D56WPSRP15
- c. Title of the issue or description of the investment. Pentair PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BLS09M33

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 481.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 37113.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015642641271 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 132

Item C.1. Identification of investment.

- a. Name of issuer (if any). Land Securities Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800V8IAVKS37D6B88
- c. Title of the issue or description of the investment. Land Securities Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BYW0PQ60

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3092.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 30198.50000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.012727941249

Item C.3. Payoff profile.

- a. 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 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: 133

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 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 21HLKBB4F29

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) | -1916.04000000 |
| f. Exchange rate. | 109.94765000 |
| g. Percentage value compared to net assets of the Fund. | -0.00080756476 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 449483.97000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 49209042.00000000 |
| Description of currency purchased. | Japan Yen |

iii. Settlement date.

2021-11-17

iv. Unrealized appreciation or depreciation.
(24)

-1916.04000000

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: 134

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Travis Perkins PLC |
| b. LEI (if any) of issuer. (1) | 2138001127OUBAF22K83 |
| c. Title of the issue or description of the investment. | Travis Perkins PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BK9RKT01 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|------------------|
| a. Balance | 697.00000000 |
| b. Units | Number of shares |

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 17268.01000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.007278050790 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 135

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 | 618.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 40979.58000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017271907104 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 136

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 | 2168.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|-----------------|
| e. Value. (4) . | 166133.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.070021416797 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 137

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Wells Fargo & Co |
| b. LEI (if any) of issuer. (1) | PBLD0EJDB5FWOLXP3B76 |
| c. Title of the issue or description of the investment. | Wells Fargo & Co |
| d. CUSIP (if any). | 949746101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9497461015 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 690.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 31533.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013290400895 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 138

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Northern Trust Corp
- b. LEI (if any) of issuer. (1)

549300GLF98S992BC502
- c. Title of the issue or description of the investment.

Northern Trust Corp
- d. CUSIP (if any).

665859104

At least one of the following other identifiers:

- ISIN US6658591044

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

412.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

48830.24000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.020580771427 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
|------------------------------------|---------------|

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--|--------------------------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | News Corp |
| b. LEI (if any) of issuer. (1) | 549300ITS31QK8VRBQ14 |
| c. Title of the issue or description of the investment. | News Corp |
| d. CUSIP (if any). | 65249B109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US65249B1098 |
|--------|--------------|

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) | United States Dollar |
| e. Value. (4) | 56399.70000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023771116714 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 140

Item C.1. Identification of investment.

a. Name of issuer (if any).

Marathon Petroleum Corp

b. LEI (if any) of issuer. (1)

3BNYRYQHD39K4LCKQF12

c. Title of the issue or description of the investment.

Marathon Petroleum Corp

d. CUSIP (if any).

56585A102

At least one of the following other identifiers:

- ISIN

US56585A1025

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1407.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

83392.89000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.035148096911

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 141

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 | 763.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 30879.71000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.013015054876 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 142

Item C.1. Identification of investment.

a. Name of issuer (if any). ManpowerGroup Inc

b. LEI (if any) of issuer. [\(1\)](#) ERO1WSFOSR0JJ6CRQ987

c. Title of the issue or description of the investment. ManpowerGroup Inc

d. CUSIP (if any). 56418H100

At least one of the following other identifiers:

- ISIN US56418H1005

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 340.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 41282.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.017399707039

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- | | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 143

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 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 | 21HQKBBT8MD |
|--|-------------|

| | |
|---|------------------|
| 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) | 2587.15000000 |
| f. Exchange rate. | 0.72725784 |
| g. Percentage value compared to net assets of the Fund. | 0.001090421484 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.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. | 1130436.04000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 824000.00000000 |
| Description of currency purchased. | United Kingdom Pound |

iii. Settlement date. 2021-11-10

iv. Unrealized appreciation or depreciation. [\(24\)](#) 2587.15000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 144****Item C.1. Identification of investment.**

a. Name of issuer (if any). Partners Group Holding AG

b. LEI (if any) of issuer. [\(1\)](#) 549300I3IVVWZWDHI788

c. Title of the issue or description of the investment. Partners Group Holding AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0024608827 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 68.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 120564.25000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.050814930902 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 145**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NextEra Energy Inc
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. NextEra Energy Inc
- d. CUSIP (if any). 65339F101

At least one of the following other identifiers:

- ISIN US65339F1012

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2156.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 181082.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.076321892071

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 146

Item C.1. Identification of investment.

a. Name of issuer (if any). BNP Paribas

b. LEI (if any) of issuer. [\(1\)](#) R0MUWSFPU8MPRO8K5P83

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 21GRKBB4VX9

| | |
|---|------------------|
| 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) | 13654.49000000 |
| f. Exchange rate. | 774.26220000 |
| g. Percentage value compared to net assets of the Fund. | 0.005755039042 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---|---------|
| 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 | BNP Paribas | R0MUWSFPU8MPRO8K5P83 |

i. Amount and description of currency sold.

| | |
|-------------------------------|--------------------|
| Amount of currency sold. | 728055500.00000000 |
| Description of currency sold. | Chile Peso |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 953976.13000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date.

2021-09-16

iv. Unrealized appreciation or depreciation.
(24).

13654.49000000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Hilton Worldwide Holdings Inc
- b. LEI (if any) of issuer. (1). 549300HVGPK36ICB0B89
- c. Title of the issue or description of the investment. Hilton Worldwide Holdings Inc
- d. CUSIP (if any). 43300A203

At least one of the following other identifiers:

- ISIN US43300A2033

Item C.2. Amount of each investment.

Balance. (2).

a. Balance 532.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 66425.52000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027996758648 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 148

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

2408.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

39274.48000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016553248474

Item C.3. Payoff profile.

a. 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: 149

Item C.1. Identification of investment.

a. Name of issuer (if any). UDR Inc

b. LEI (if any) of issuer. [\(1\)](#) P3CH2EG5X6Z1XWU10O74

c. Title of the issue or description of the investment. UDR Inc

d. CUSIP (if any). 902653104

At least one of the following other identifiers:

- ISIN US9026531049

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1200.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 64824.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027321756497 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 150

Item C.1. Identification of investment.

a. Name of issuer (if any).

General Mills Inc

b. LEI (if any) of issuer. (1)

2TGYMUGI08PO8X8L6150

c. Title of the issue or description of the investment.

General Mills Inc

d. CUSIP (if any).

370334104

At least one of the following other identifiers:

- ISIN

US3703341046

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1305.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

75442.05000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.031797009128

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 151

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | DR Horton Inc |
| b. LEI (if any) of issuer. (1) | 529900ZIUEYVSB8QDD25 |
| c. Title of the issue or description of the investment. | DR Horton Inc |
| d. CUSIP (if any). | 23331A109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US23331A1097 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 836.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 79938.32000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.033692078764 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 152

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Paychex Inc |
| b. LEI (if any) of issuer. (1) | 529900K900DW6SUBM174 |
| c. Title of the issue or description of the investment. | Paychex Inc |
| d. CUSIP (if any). | 704326107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7043261079 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1472.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 168499.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.071018628877 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 153

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Marathon Oil Corp
- b. LEI (if any) of issuer. (1)

1FRVQX2CRLGC1XLP5727
- c. Title of the issue or description of the investment.

Marathon Oil Corp
- d. CUSIP (if any).

565849106

At least one of the following other identifiers:

- ISIN

US5658491064

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1390.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

16332.50000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.006883755831 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Tesco PLC |
| b. LEI (if any) of issuer. (1) | 2138002P5RNKC5W2JZ46 |
| c. Title of the issue or description of the investment. | Tesco PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BLGZ9862 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 11257.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 39519.06000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.016656333060 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 155

Item C.1. Identification of investment.

a. Name of issuer (if any). Alliance Bernstein

b. LEI (if any) of issuer. (1) 5493006YWHO7MKN2U579

c. Title of the issue or description of the investment. AB Fixed Income Shares, Inc. - Government Money Market Portfolio

d. CUSIP (if any). 018616748

At least one of the following other identifiers:

- ISIN US0186167484

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 17453700.39000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 17453700.39000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 7.356314822203

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: 156

Item C.1. Identification of investment.

a. Name of issuer (if any). Reinsurance Group of America Inc

| | |
|---|----------------------------------|
| b. LEI (if any) of issuer. (1) | LORM1GNEU1DKEW527V90 |
| c. Title of the issue or description of the investment. | Reinsurance Group of America Inc |
| d. CUSIP (if any). | 759351604 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7593516047 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 376.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 43548.32000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.018354569216 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 157**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Continental AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900A7YD9C0LLXM621
- c. Title of the issue or description of the investment. Continental AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005439004

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 107.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 14379.47000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.006060600671

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 158

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Terna SPA |
| b. LEI (if any) of issuer. (1) | 8156009E94ED54DE7C31 |
| c. Title of the issue or description of the investment. | Terna SPA |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0003242622 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 13636.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 107861.58000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.045461061091 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 159

Item C.1. Identification of investment.

a. Name of issuer (if any). Mowi ASA

b. LEI (if any) of issuer. [\(1\)](#) 549300W1OGQF5LZIH349

c. Title of the issue or description of the investment. Mowi ASA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NO0003054108

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1945.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Norway Krone

e. Value. [\(4\)](#) 52097.41000000

f. Exchange rate. 8.69425000

g. Percentage value compared to net assets of the Fund. 0.021957804982

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 160

Item C.1. Identification of investment.

a. Name of issuer (if any). Schlumberger NV

b. LEI (if any) of issuer. (1) 213800ZUA17OK3QLGM62

c. Title of the issue or description of the investment. Schlumberger NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | AN8068571086 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 606.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 16992.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007161820369 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | CURACAO |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 161**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Nordic Entertainment Group AB
- b. LEI (if any) of issuer. [\(1\)](#) 5493006E0IJD0DHJSR89
- c. Title of the issue or description of the investment. Nordic Entertainment Group AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0012116390

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 65.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 3776.03000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.001591505803

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 162

Item C.1. Identification of investment.

a. Name of issuer (if any). Core Laboratories NV

b. LEI (if any) of issuer. (1) 724500MDYY5VB5AF5W50

c. Title of the issue or description of the investment. Core Laboratories NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000200384

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 280.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 7716.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.003252445553 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 163

Item C.1. Identification of investment.

a. Name of issuer (if any).

Royal Dutch Shell PLC

b. LEI (if any) of issuer. (1)

21380068P1DRH MJ8KU70

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

3106.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

61559.19000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.025945717625

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 164

Item C.1. Identification of investment.

a. Name of issuer (if any). Deutsche Lufthansa AG

b. LEI (if any) of issuer. [\(1\)](#) 529900PH63HYJ86ASW55

c. Title of the issue or description of the investment. Deutsche Lufthansa AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0008232125

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 656.00000000

| | |
|---|-----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 6571.95000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.002769918820 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 165

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

1379.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

166555.62000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.070199186920

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 166

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 | 570.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 110722.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.046666870044 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 167

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Universal Health Services Inc |
| b. LEI (if any) of issuer. (1) | 549300YGMGQDO0NMJD09 |
| c. Title of the issue or description of the investment. | Universal Health Services Inc |
| d. CUSIP (if any). | 913903100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9139031002 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 362.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 56385.12000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023764971595 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 168

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | ESCROW ALTEGRITY INC |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | ESCROW ALTEGRITY INC |
| d. CUSIP (if any). | 021ESC017 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US021ESC0175 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 1120.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|------------|
| e. Value. (4) . | 0.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000000 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 169

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 | 351.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 23043.17000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009712141794 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 170

Item C.1. Identification of investment.

a. Name of issuer (if any). EXOR NV

b. LEI (if any) of issuer. [\(1\)](#) 5493002ENHZ6NYET7405

c. Title of the issue or description of the investment. EXOR NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0012059018

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. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 40048.04000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.016879285404 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
|--------------------------|-------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Aryzta AG |
| b. LEI (if any) of issuer. (1) | 549300W2PUDQQVRD8W85 |
| c. Title of the issue or description of the investment. | Aryzta AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0043238366 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-------------------|
| a. Balance | 6292.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 8784.18000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.003702320544 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 172

Item C.1. Identification of investment.

a. Name of issuer (if any). Ball Corp

b. LEI (if any) of issuer. (1) 0BGI85ALH27ZJP15DY16

c. Title of the issue or description of the investment. Ball Corp

d. CUSIP (if any). 058498106

At least one of the following other identifiers:

- ISIN US0584981064

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1802.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 172919.92000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.072881586261

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 173

Item C.1. Identification of investment.

a. Name of issuer (if any). Seagate Technology Holdings PLC

| | |
|---|---------------------------------|
| b. LEI (if any) of issuer. (1) | 635400RUXIFEZSRU8X70 |
| c. Title of the issue or description of the investment. | Seagate Technology Holdings PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00BKVD2N49 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 978.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 85663.02000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036104902092 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 174**Item C.1. Identification of investment.**

a. Name of issuer (if any). New York Mercantile Exchange

b. LEI (if any) of issuer. [\(1\)](#) 5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment. GASOLINE RBOB FUT JAN22 XNYM 20211231

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 BBG00JBBPD14

Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 17.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) -3137.27000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.00132228383

Item C.3. Payoff profile.

| | | |
|--|------------------------------|--|
| a. Payoff profile. (5) | | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
| Item C.4. Asset and issuer type. | | |
| a. Asset type. (6) | | Derivative-commodity |
| b. Issuer type. (7) | | |
| Item C.5. Country of investment or issuer. | | |
| a. ISO country code. (8) | | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | | |
| Item C.6. Is the investment a Restricted Security? | | |
| a. Is the investment a Restricted Security? | | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| Item C.7. Liquidity classification information. | | |
| a. Liquidity classification information. (10) | | |
| Category. | N/A | |
| Item C.8. Fair value level. | | |
| a. Level within the fair value hierarchy (12) | | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
| Item C.9. Debt securities. | | |
| N/A | | |
| Item C.10. Repurchase and reverse repurchase agreements. | | |
| N/A | | |
| Item C.11. Derivatives. | | |
| 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 | New York Mercantile Exchange | 5493008GFNDTXFPHW147 |
| 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. | | Gasoline |
| Index identifier, if any. | | XBF2 Comdty |

| | |
|--|----------------------|
| Narrative description. (27) | |
| iii. Expiration date. | 2021-12-31 |
| iv. Aggregate notional amount or contract value on trade date. | 1434778.67000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | -3137.27000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 175

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 DKK |
| 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 | 21GHKBB0PV3 |
| 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) | Denmark Krone |
| e. Value. (4) | 1651.46000000 |
| f. Exchange rate. | 6.29389620 |

g. Percentage value compared to net assets of the Fund. 0.000696050660

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. 3945504.00000000
Description of currency sold. Denmark Krone

ii. Amount and description of currency purchased.

| | |
|---|----------------------|
| Amount of currency purchased. | 628529.29000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-10-13 |
| iv. Unrealized appreciation or depreciation. (24). | 1651.46000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 176

Item C.1. Identification of investment.

| | |
|---|--|
| a. Name of issuer (if any). | Distribuidora Internacional de Alimentacion SA |
| b. LEI (if any) of issuer. (1). | 54930063C6K2TNFL6H10 |
| c. Title of the issue or description of the investment. | Distribuidora Internacional de Alimentacion SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0126775032 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 54700.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 1304.66000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.000549882803 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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: 177

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). | 874060205 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8740602052 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1184.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 19642.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008278866489 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | JAPAN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 19396.60000000 |

Schedule of Portfolio Investments Record: 178

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Unilever PLC |
| b. LEI (if any) of issuer. (1) | 549300MKFYEKVRWML317 |
| c. Title of the issue or description of the investment. | Unilever PLC |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| - ISIN | GB00B10RZP78 |

Item C.2. Amount of each investment.

| | |
|---|----------------------|
| Balance. (2) | |
| a. Balance | 811.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 45156.39000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.019032332035 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 179

Item C.1. Identification of investment.

| | |
|---|--------------------------------|
| a. Name of issuer (if any). | Air Products and Chemicals Inc |
| b. LEI (if any) of issuer. (1) | 7QEON6Y1RL5XR3R1W237 |
| c. Title of the issue or description of the investment. | Air Products and Chemicals Inc |
| d. CUSIP (if any). | 009158106 |

At least one of the following other identifiers:

- ISIN US0091581068

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 522.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 140684.22000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.059295014221 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| 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: 180

Item C.1. Identification of investment.

- a. Name of issuer (if any). nVent Electric PLC
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. nVent Electric PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BDVJJQ56

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 481.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16527.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.006965800338

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 181

Item C.1. Identification of investment.

- a. Name of issuer (if any). Ventas Inc
- b. LEI (if any) of issuer. (1) ORQTRC074CWLT3DKHT41
- c. Title of the issue or description of the investment. Ventas Inc
- d. CUSIP (if any). 92276F100

At least one of the following other identifiers:

- ISIN US92276F1003

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) | 34291.22000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014452924269 |

Item C.3. Payoff profile.a. 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 182

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | ARC Resources Ltd |
| b. LEI (if any) of issuer. (1) | FIR47I6FEYKYNJBYW622 |
| c. Title of the issue or description of the investment. | ARC Resources Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | CA00208D4084 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- | | |
|---|------------------|
| a. Balance | 4153.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 29658.41000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.012500306308 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|--|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
|--|------------------------|

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Sonova Holding AG

b. LEI (if any) of issuer. [\(1\)](#) 5299004A0QNX7FBNHS61

c. Title of the issue or description of the investment. Sonova Holding AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012549785

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-------------------|
| a. Balance | 435.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 167635.27000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.070654233421 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 184

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

466.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

69997.84000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.029502405587

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 185

Item C.1. Identification of investment.

a. Name of issuer (if any). Tourmaline Oil Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300EWGW5PUCV5A109

c. Title of the issue or description of the investment. Tourmaline Oil Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA89156V1067

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1532.00000000

b. Units Number of shares

| | |
|---|----------------|
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 40969.90000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.017267827217 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 186

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Amadeus IT Group SA |
| b. LEI (if any) of issuer. (1) | 9598004A3FTY3TEHHN09 |
| c. Title of the issue or description of the investment. | Amadeus IT Group SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0109067019 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 787.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 48068.29000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.020259627832 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 187

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 | 21HAKBB3N8J |
|--|-------------|

| | |
|---|------------------|
| 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) | 12522.62000000 |
| f. Exchange rate. | 0.91448034 |
| g. Percentage value compared to net assets of the Fund. | 0.005277983067 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|---------|
| 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. 867473.94000000

Description of currency sold. Switzerland Franc

ii. Amount and description of currency purchased.

Amount of currency purchased. 961120.31000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation.
(24) 12522.62000000

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: 188

Item C.1. Identification of investment.

a. Name of issuer (if any). VanEck Vectors J.P. Morgan EM Local Currency Bond ETF

b. LEI (if any) of issuer. (1) 549300CNWPR88MZBEA63

c. Title of the issue or description of the investment. VanEck Vectors J.P. Morgan EM Local Currency Bond ETF

d. CUSIP (if any). 92189H300

At least one of the following other identifiers:

- ISIN US92189H3003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 98020.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3055283.40000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 1.287728450657 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------------|
| b. Issuer type. (7) | Registered fund |
|---------------------|-----------------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|---|
| a. Name of issuer (if any). | SmartCentres Real Estate Investment Trust |
| b. LEI (if any) of issuer. (1) | 549300HKEP2IYWZ14H97 |
| c. Title of the issue or description of the investment. | SmartCentres Real Estate Investment Trust |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA83179X1087 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 1619.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 39151.66000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.016501482799 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Swiss Life Holding AG

b. LEI (if any) of issuer. (1) 5493000KUC3Z24U77V93

c. Title of the issue or description of the investment. Swiss Life Holding AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0014852781

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 132.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Switzerland Franc

e. Value. (4) 68802.22000000

f. Exchange rate. 0.91575000

g. Percentage value compared to net assets of the Fund. 0.028998480521

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 191

Item C.1. Identification of investment.

a. Name of issuer (if any). CDK Global Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 5493000L10CYRTHIJ385 |
| c. Title of the issue or description of the investment. | CDK Global Inc |
| d. CUSIP (if any). | 12508E101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US12508E1010 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1015.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 42224.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017796400196 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 192**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Remy Cointreau SA
- b. LEI (if any) of issuer. [\(1\)](#) 5493004V6A3Z027YT216
- c. Title of the issue or description of the investment. Remy Cointreau SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000130395

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 337.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 66364.91000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.027971212991

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 193

Item C.1. Identification of investment.

- | | |
|---|--------------------------|
| a. Name of issuer (if any). | Telenet Group Holding NV |
| b. LEI (if any) of issuer. (1) | 213800FA3K4S56INQI67 |
| c. Title of the issue or description of the investment. | Telenet Group Holding NV |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BE0003826436 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 522.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19861.79000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008371266660 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | BELGIUM |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 194**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 346.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 192012.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.080928733706

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 195

Item C.1. Identification of investment.

a. Name of issuer (if any). Costco Wholesale Corp

b. LEI (if any) of issuer. (1) 29DX7H14B9S6O3FD6V18

c. Title of the issue or description of the investment. Costco Wholesale Corp

d. CUSIP (if any). 22160K105

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US22160K1051 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 505.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 230022.45000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.096948928912 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 196**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Expedia Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Expedia Group Inc
- d. CUSIP (if any). 30212P303

At least one of the following other identifiers:

- ISIN US30212P3038

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 215.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 31067.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013094203844

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 197

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Holcim Ltd |
| b. LEI (if any) of issuer. (1) | 529900EHPFPYHV6IQO98 |
| c. Title of the issue or description of the investment. | Holcim Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0012214059 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 595.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 33904.01000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.014289724569 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 198

Item C.1. Identification of investment.

- a. Name of issuer (if any). ICE Futures U.S., Inc.
- b. LEI (if any) of issuer. [\(1\)](#) 5493004R83R1LVX2IL36
- c. Title of the issue or description of the investment. COFFEE 'C' FUTURE MAR22
- 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 BBG00NRHD7M8
- 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. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13947.54000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005878552567

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-commodity
- 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 | ICE Futures U.S., Inc. | 5493004R83R1LVX2IL36 |

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. Coffee

Index identifier, if any. KCH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-21

iv. Aggregate notional amount or contract value on trade date. 581552.46000000

ISO Currency Code. United States Dollar

| | |
|--|----------------|
| v. Unrealized appreciation or depreciation. (24). | 13947.54000000 |
|--|----------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 199

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 | 3408.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 81935.72000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.034533934812 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

a. ISO country code. (8) 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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 200

Item C.1. Identification of investment.

a. Name of issuer (if any). Ferguson PLC

b. LEI (if any) of issuer. (1) 213800DU1LGY3R2S2X42

c. Title of the issue or description of the investment. Ferguson PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN JE00BJVNSS43

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 296.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 42783.32000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.018032140120 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 201

Item C.1. Identification of investment.

- a. Name of issuer (if any). Everest Re Group Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 549300N24XF2VV0B3570
- c. Title of the issue or description of the investment. Everest Re Group Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG3223R1088

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 214.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 56688.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.023892881114

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) BERMUDA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 202

Item C.1. Identification of investment.

a. Name of issuer (if any). Carrefour SA

b. LEI (if any) of issuer. [\(1\)](#) 549300B8P6MUJ1YWTS08

c. Title of the issue or description of the investment. Carrefour SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120172

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 1249.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 24865.21000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.010480087820 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 203

Item C.1. Identification of investment.

a. Name of issuer (if any).

Constellation Software Inc/Canada

b. LEI (if any) of issuer. (1)

549300B6PYHMCTDWQV29

c. Title of the issue or description of the investment.

Constellation Software Inc/Canada

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA21037X1006

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)

Canada Dollar

e. Value. (4)

179644.23000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.075715721156

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 204

Item C.1. Identification of investment.

a. Name of issuer (if any). Aeroports de Paris

b. LEI (if any) of issuer. [\(1\)](#) 969500PJMBSFHYC37989

c. Title of the issue or description of the investment. Aeroports de Paris

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010340141

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 132.00000000

b. Units Number of shares

| | |
|---|-----------------------|
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 15544.92000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.006551809808 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 205

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Brown-Forman Corp |
| b. LEI (if any) of issuer. (1) | 549300873K3LXF7ARU34 |
| c. Title of the issue or description of the investment. | Brown-Forman Corp |
| d. CUSIP (if any). | 115637209 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1156372096 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1553.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 109051.66000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.045962651181 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 206

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | ProSiebenSat.1 Media SE |
| b. LEI (if any) of issuer. (1) | 529900NY0WWQUKOMWQ37 |
| c. Title of the issue or description of the investment. | ProSiebenSat.1 Media SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000PSM7770 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 638.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 12180.50000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005133787717 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 207

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 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 | 21HCKBB4ML8 |
| 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) | -4946.81000000 |
| f. Exchange rate. | 73.51484375 |
| g. Percentage value compared to net assets of the Fund. | -0.00208496140 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 69776200.00000000

Description of currency sold. Russia Ruble

ii. Amount and description of currency purchased.

Amount of currency purchased. 944197.56000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) -4946.81000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Rexel SA |
| b. LEI (if any) of issuer. (1) | 969500N6AVPA51648T62 |
| c. Title of the issue or description of the investment. | Rexel SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0010451203 |
|--------|--------------|

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) | Euro Member Countries |
| e. Value. (4) | 20306.04000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008558507347 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 209

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 1099.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 83864.69000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.035346949261

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 210

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 | 1731.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 41681.75000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.017567854866 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Masco Corp
- b. LEI (if any) of issuer. [\(1\)](#) 5GCSNMQXHEYA1JO8QN11
- c. Title of the issue or description of the investment. Masco Corp
- d. CUSIP (if any). 574599106

At least one of the following other identifiers:

- ISIN US5745991068

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 1061.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 64423.92000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.027153132402

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 212

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Western Union Co/The |
| b. LEI (if any) of issuer. (1) | 28ID94QU1140NC23S047 |
| c. Title of the issue or description of the investment. | Western Union Co/The |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 959802109 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9598021098 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 3117.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 67451.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028429344697 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 213**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BNP Paribas SA
- b. LEI (if any) of issuer. (1) R0MUWSFPU8MPRO8K5P83
- c. Title of the issue or description of the investment. BNP Paribas SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000131104

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 331.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 20968.81000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.008837848958

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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). 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 | 1193.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19721.28000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008312045075 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 215**Item C.1. Identification of investment.**

- a. Name of issuer (if any). eBay Inc
- b. LEI (if any) of issuer. [\(1\)](#) OML71K8X303XQONU6T67
- c. Title of the issue or description of the investment. eBay Inc
- d. CUSIP (if any). 278642103

At least one of the following other identifiers:

- ISIN US2786421030

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1712.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 131378.88000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.055373037274

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 216

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | CRH PLC |
| b. LEI (if any) of issuer. (1) | 549300MIDJNNTH068E74 |
| c. Title of the issue or description of the investment. | CRH PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE0001827041 |
|--------|--------------|

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) | Euro Member Countries |
| e. Value. (4) | 56949.13000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.024002688242 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 217

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | WEC Energy Group Inc |
| b. LEI (if any) of issuer. (1) | 549300IGLYTZUK3PVP70 |
| c. Title of the issue or description of the investment. | WEC Energy Group Inc |
| d. CUSIP (if any). | 92939U106 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US92939U1060 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- | | |
|---|----------------------|
| a. Balance | 1055.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 99676.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.042011204636 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 218

Item C.1. Identification of investment.

a. Name of issuer (if any). EOG Resources Inc

b. LEI (if any) of issuer. [\(1\)](#) XWTZDRYZPBUHIQBKDB46

c. Title of the issue or description of the investment. EOG Resources Inc

d. CUSIP (if any). 26875P101

At least one of the following other identifiers:

- ISIN US26875P1012

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 364.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 24577.28000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010358732252 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). 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 1555.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 4404.77000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.001856504587

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 220

Item C.1. Identification of investment.

a. Name of issuer (if any). Arch Capital Group Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300AYR4P8AFKDCE43

c. Title of the issue or description of the investment. Arch Capital Group Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG0450A1053

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1779.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 73116.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030817014341 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | BERMUDA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 221

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 | 284.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 55306.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023310215912 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 222

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 676.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|-----------------|
| e. Value. (4). | 111364.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.046937348016 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). | Airbus SE |
| b. LEI (if any) of issuer. (1) | MINO79WLOO247M1IL051 |
| c. Title of the issue or description of the investment. | Airbus SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0000235190 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 181.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 24760.10000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.010435786484 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 224

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Agilent Technologies Inc
- b. LEI (if any) of issuer. (1)

QUIX8Y7A2WP0XRMW7G29
- c. Title of the issue or description of the investment.

Agilent Technologies Inc
- d. CUSIP (if any).

00846U101

At least one of the following other identifiers:

- ISIN US00846U1016

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 States Dollar
- e. Value. (4)

143183.52000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.060348409044 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Natwest Markets PLC |
| b. LEI (if any) of issuer. (1) | RR3QWICWWIPCS8A4S074 |
| 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 | 21HFKBB4Z2Z |
|--|-------------|

| | |
|---|------------------|
| 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) | -34438.75000000 |
| f. Exchange rate. | 3771.77320000 |
| g. Percentage value compared to net assets of the Fund. | -0.01451510461 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 2316160600.00000000

Description of currency sold. Colombia Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 579638.63000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -34438.75000000

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: 226

Item C.1. Identification of investment.

a. Name of issuer (if any). BioMarin Pharmaceutical Inc

| | |
|---|-----------------------------|
| b. LEI (if any) of issuer. (1) | NSLL8ITTRR0J5HEMR848 |
| c. Title of the issue or description of the investment. | BioMarin Pharmaceutical Inc |
| d. CUSIP (if any). | 09061G101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US09061G1013 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 341.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 28715.61000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012102938789 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 227**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Splunk Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300XGDSGBP6UEI867
- c. Title of the issue or description of the investment. Splunk Inc
- d. CUSIP (if any). 848637104

At least one of the following other identifiers:

- ISIN US8486371045

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 575.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 87900.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.037047840715

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 228

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 | 1174.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 40843.46000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017214535798 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 229**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 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 21GIKBBZ46V
- 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) 43764.18000000
- f. Exchange rate. 1.26169782
- g. Percentage value compared to net assets of the Fund. 0.018445549013

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 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)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Forward

| 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.
- Description of currency sold.
- 6488886.00000000
- Canada Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.
- Description of currency purchased.
- 5186743.64000000
- United States Dollar

- iii. Settlement date.
- 2021-09-24

- iv. Unrealized appreciation or depreciation. (24)
- 43764.18000000

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: 230**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Covestro AG
- b. LEI (if any) of issuer. (1) 3912005AWHKLQ1CPLV11
- c. Title of the issue or description of the investment. Covestro AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006062144

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 458.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 29681.85000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.012510185704

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 231

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Micron Technology Inc |
| b. LEI (if any) of issuer. (1) | B3DXGBC8GAIYWI2Z0172 |
| c. Title of the issue or description of the investment. | Micron Technology Inc |
| d. CUSIP (if any). | 595112103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5951121038 |
|--------|--------------|

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) | 86376.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036405574600 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). Regency Centers Corp
- b. LEI (if any) of issuer. [\(1\)](#) 529900053A7X7FJ97S58
- c. Title of the issue or description of the investment. Regency Centers Corp
- d. CUSIP (if any). 758849103

At least one of the following other identifiers:

- ISIN US7588491032

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 664.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 45563.68000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.019203994972

Item C.3. Payoff profile.

- a. 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: 233

Item C.1. Identification of investment.

a. Name of issuer (if any). Covivio

b. LEI (if any) of issuer. [\(1\)](#) 969500P8M3W2XX376054

c. Title of the issue or description of the investment. Covivio

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000064578

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) | Euro Member Countries |
| e. Value. (4) | 40410.15000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.017031906058 |

Item C.3. Payoff profile.

a. 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) 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: 234

Item C.1. Identification of investment.

- a. Name of issuer (if any).

H&R Block Inc
- b. LEI (if any) of issuer. (1)

549300CE3KUCWLZBG404
- c. Title of the issue or description of the investment.

H&R Block Inc
- d. CUSIP (if any).

093671105

At least one of the following other identifiers:

- ISIN

US0936711052

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

830.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

21289.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.008973012078

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 235

Item C.1. Identification of investment.

a. Name of issuer (if any). Jeronimo Martins SGPS SA

b. LEI (if any) of issuer. [\(1\)](#) 259400A8SZP10GB5IB19

c. Title of the issue or description of the investment. Jeronimo Martins SGPS SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN PTJMT0AE0001

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2095.00000000

b. Units Number of shares

| | |
|---|-----------------------|
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 44402.42000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.018714551819 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|----------|
| a. ISO country code. (8) | PORTUGAL |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 236

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 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 | 21HNKBB1BBR |
| 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) | -15778.82000000 |
| f. Exchange rate. | 295.69338000 |
| g. Percentage value compared to net assets of the Fund. | -0.00665039303 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. 283110100.00000000

Description of currency sold. Hungary Forint

ii. Amount and description of currency purchased.

Amount of currency purchased. 941666.02000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) -15778.82000000

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: 237

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Williams Cos Inc/The |
| b. LEI (if any) of issuer. (1) | D71FAKCBLFS2O0RBPG08 |
| c. Title of the issue or description of the investment. | Williams Cos Inc/The |
| d. CUSIP (if any). | 969457100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9694571004 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1051.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 25949.19000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010936959312 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 238

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Arconic Corp
- b. LEI (if any) of issuer. (1)

549300B4YFWH3U74B152
- c. Title of the issue or description of the investment.

Arconic Corp
- d. CUSIP (if any).

03966V107

At least one of the following other identifiers:

- ISIN US03966V1070

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

206.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7104.94000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.002994561282 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
|------------------------------------|---------------|

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--|--------------------------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|------------------------------|
| a. Name of issuer (if any). | Alimentation Couche-Tard Inc |
| b. LEI (if any) of issuer. (1) | 549300OSW32RVX8CCZ87 |
| c. Title of the issue or description of the investment. | Alimentation Couche-Tard Inc |
| d. CUSIP (if any). | 01626P403 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA01626P4033 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 3374.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 136334.58000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.057461745602 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Deutsche Boerse AG

b. LEI (if any) of issuer. (1) 529900G3SW56SHYNPR95

c. Title of the issue or description of the investment. Deutsche Boerse AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005810055

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 355.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 61222.21000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.025803688662

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 241

Item C.1. Identification of investment.

a. Name of issuer (if any). ANDRITZ AG

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300VZKC61IR5U8G96 |
| c. Title of the issue or description of the investment. | ANDRITZ AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | AT0000730007 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 354.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 20368.96000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008585026613 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | AUSTRIA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 242**Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York Community Bancorp Inc
- b. LEI (if any) of issuer. [\(1\)](#) 529900HVXOTLY61GL030
- c. Title of the issue or description of the investment. New York Community Bancorp Inc
- d. CUSIP (if any). 649445103

At least one of the following other identifiers:

- ISIN US6494451031

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 3312.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 41466.24000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017477022586

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 243

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 | 233.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 52413.35000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022090966091 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 244

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 564.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 40557.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.017093900954

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 245

Item C.1. Identification of investment.

a. Name of issuer (if any). TELUS Corp

b. LEI (if any) of issuer. (1) L2TEUTQ80SHMJWVLC40

c. Title of the issue or description of the investment. TELUS CORP

d. CUSIP (if any). 87971M996

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA87971M9969 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 6684.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 154007.75000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.064910561585 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Randstad NV
- b. LEI (if any) of issuer. [\(1\)](#) 7245009EAAUUQJ0U4T57
- c. Title of the issue or description of the investment. Randstad NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000379121

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 258.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 19000.71000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.008008342155

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 247

Item C.1. Identification of investment.

a. Name of issuer (if any). TUI AG

b. LEI (if any) of issuer. (1) 529900SL2WSPV293B552

c. Title of the issue or description of the investment. TUI AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000TUAG000

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 3055.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 13289.40000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.005601162390 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 248

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

1284.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

128541.10000000

f. Exchange rate.

6.29820000

g. Percentage value compared to net assets of the Fund.

0.054176981274

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 249

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 436.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 137161.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.057810162905 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 250

Item C.1. Identification of investment.

a. Name of issuer (if any).

Walgreens Boots Alliance Inc

b. LEI (if any) of issuer. (1)

549300RPTUOIXG4LIH86

c. Title of the issue or description of the investment.

Walgreens Boots Alliance Inc

d. CUSIP (if any).

931427108

At least one of the following other identifiers:

- ISIN

US9314271084

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

793.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

40244.75000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016962193937

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 251

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Polaris Inc
- b. LEI (if any) of issuer. (1)

549300QJSN8UVWN1EI78
- c. Title of the issue or description of the investment.

Polaris Inc
- d. CUSIP (if any).

731068102

At least one of the following other identifiers:

- ISIN US7310681025

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) | 29700.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012518037801 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 252

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chubb Ltd

b. LEI (if any) of issuer. (1)

E0JAN6VLUDI1HITHT809

c. Title of the issue or description of the investment.

Chubb Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0044328745

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

371.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

68234.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.028759124333

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 253

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Affiliated Managers Group Inc |
| b. LEI (if any) of issuer. (1) | 2JE75BUE3T1BLCYYGK54 |
| c. Title of the issue or description of the investment. | Affiliated Managers Group Inc |
| d. CUSIP (if any). | 008252108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0082521081 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 225.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 38274.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.016131886330 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 254

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 | 460.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 33681.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014195815514 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 255

Item C.1. Identification of investment.

a. Name of issuer (if any). West Fraser Timber Co Ltd

b. LEI (if any) of issuer. [\(1\)](#) 5493005WD1ZK6WBVR988

c. Title of the issue or description of the investment. West Fraser Timber Co Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA9528451052

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1065.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 82235.41000000

f. Exchange rate. 1.26165000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.034660246937 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Under Armour Inc |
| b. LEI (if any) of issuer. (1) | 549300D4549QKWETZ406 |
| c. Title of the issue or description of the investment. | Under Armour Inc |
| d. CUSIP (if any). | 904311206 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9043112062 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1242.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 24914.52000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010500870799 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 257

Item C.1. Identification of investment.

a. Name of issuer (if any).

Severn Trent PLC

b. LEI (if any) of issuer. (1)

213800RPBXRETY4A4C59

c. Title of the issue or description of the investment.

Severn Trent PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B1FH8J72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2353.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

89399.30000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.037679654227

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 258

Item C.1. Identification of investment.

a. Name of issuer (if any). Thungela Resources Ltd

| | |
|---|------------------------|
| b. LEI (if any) of issuer. (1) | 213800EGYK3BN3SRIF27 |
| c. Title of the issue or description of the investment. | Thungela Resources Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ZAE000296554 |
|--------|--------------|

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 Kingdom Pound |
| e. Value. (4) | 588.35000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.000247975370 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------|
| a. ISO country code. (8) | SOUTH AFRICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 259**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 5185.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 28818.82000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.012146439321

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 260

Item C.1. Identification of investment.

- a. Name of issuer (if any). British Land Co PLC/The
- b. LEI (if any) of issuer. [\(1\)](#) RV5B68J2GV3QGMRPW209
- c. Title of the issue or description of the investment. British Land Co PLC/The

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0001367019 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 5156.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 37668.39000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.015876320178 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 261

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

291.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

55610.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.023438319310

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 262

Item C.1. Identification of investment.

a. Name of issuer (if any). Capri Holdings Ltd

b. LEI (if any) of issuer. (1) 549300LPG8W0H1OX3A26

c. Title of the issue or description of the investment. Capri Holdings Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | VGG1890L1076 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 474.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 26785.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011289545012 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | VIRGIN ISLANDS (BRITISH) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 263**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Alliance Data Systems Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300G8S4PO686J7H97
- c. Title of the issue or description of the investment. Alliance Data Systems Corp
- d. CUSIP (if any). 018581108

At least one of the following other identifiers:

- ISIN US0185811082

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 215.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 21093.65000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008890466014

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 264

Item C.1. Identification of investment.

| | |
|---|------------------------------|
| a. Name of issuer (if any). | Porsche Automobil Holding SE |
| b. LEI (if any) of issuer. (1) | 52990053Z17ZYM1KfV27 |
| c. Title of the issue or description of the investment. | Porsche Automobil Holding SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000PAH0038 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 377.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 38140.38000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.016075252608 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 265

Item C.1. Identification of investment.

a. Name of issuer (if any).

Getinge AB

b. LEI (if any) of issuer. (1)

5493003PZ4F570G3W735

c. Title of the issue or description of the investment.

Getinge AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0000202624

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2759.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

113242.47000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.047728976775

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 266

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 8534.00000000

| | |
|---|-----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 105748.78000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.044570566720 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 267

Item C.1. Identification of investment.

a. Name of issuer (if any).

General Dynamics Corp

b. LEI (if any) of issuer. (1)

9C1X8XOOTYY2FNYTVH06

c. Title of the issue or description of the investment.

General Dynamics Corp

d. CUSIP (if any).

369550108

At least one of the following other identifiers:

- ISIN

US3695501086

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

241.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

48274.71000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.020346628896

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 268

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Black Knight Inc |
| b. LEI (if any) of issuer. (1) | 549300TUSNXS3BFFML48 |
| c. Title of the issue or description of the investment. | Black Knight Inc |
| d. CUSIP (if any). | 09215C105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US09215C1053 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|--------------------------------|------------------|
| a. Balance | 362.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 27392.54000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011545296614 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 269

Item C.1. Identification of investment.

a. Name of issuer (if any).

Coty Inc

b. LEI (if any) of issuer. (1)

549300BO9IWPF3S48F93

c. Title of the issue or description of the investment.

Coty Inc

d. CUSIP (if any).

222070203

At least one of the following other identifiers:

- ISIN

US2220702037

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2104.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

20556.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.008663893192

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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. 19820.64000000

Schedule of Portfolio Investments Record: 270

Item C.1. Identification of investment.

a. Name of issuer (if any). Xcel Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) LGJNMI9GH8XIDG5RCM61

c. Title of the issue or description of the investment. Xcel Energy Inc

d. CUSIP (if any). 98389B100

At least one of the following other identifiers:

- ISIN US98389B1008

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) | 81812.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034482000546 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 271

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Bollore SA |
| b. LEI (if any) of issuer. (1) | 969500LEKCHH6VV86P94 |
| c. Title of the issue or description of the investment. | Bollore SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000039299 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 3319.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19671.90000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008291232593 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 272

Item C.1. Identification of investment.

a. Name of issuer (if any). Goldman Sachs Bank USA

b. LEI (if any) of issuer. [\(1\)](#) KD3XUN7C6T14HNAYLU02

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 21GRKBB0X35

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) | 2110.27000000 |
| f. Exchange rate. | 5.17080000 |
| g. Percentage value compared to net assets of the Fund. | 0.000889428037 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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 Bank USA | KD3XUN7C6T14HNAYLU02 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 513496.60000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|------------------|
| Amount of currency purchased. | 2666100.00000000 |
| Description of currency purchased. | Brazil Real |

iii. Settlement date. 2021-09-02

iv. Unrealized appreciation or depreciation. 2110.27000000
(24).

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | 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 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 21HPKBB4254

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) | -50615.88000000 |
| f. Exchange rate. | 1.36647783 |
| g. Percentage value compared to net assets of the Fund. | -0.02133337572 |

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. 4936000.00000000

| | |
|--|----------------------|
| Description of currency sold. | Australia Dollar |
| ii. Amount and description of currency purchased. | |
| Amount of currency purchased. | 3561590.54000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-11-09 |
| iv. Unrealized appreciation or depreciation. (24) | -50615.88000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 274

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 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 | 21HHKBB17GK |
| 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) | N/A |
| e. Value. (4) | -89.63000000 |
| f. Exchange rate. | |

g. Percentage value compared to net assets of the Fund. -0.00003777688

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. 405019.53000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

| | |
|---|-----------------------|
| Amount of currency purchased. | 10298300.00000000 |
| Description of currency purchased. | Czech Republic Koruna |
| iii. Settlement date. | 2021-09-17 |
| iv. Unrealized appreciation or depreciation. (24). | -89.63000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 275

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Macquarie Infrastructure Corp |
| b. LEI (if any) of issuer. (1). | 529900IZSJ64GH477714 |
| c. Title of the issue or description of the investment. | Macquarie Infrastructure Corp |
| d. CUSIP (if any). | 55608B105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US55608B1052 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 570.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 22714.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009573615296 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 276

Item C.1. Identification of investment.

- a. Name of issuer (if any). DaVita Inc
- b. LEI (if any) of issuer. (1) M2XHYMU3TZNEZURC6H66
- c. Title of the issue or description of the investment. DaVita Inc

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 23918K108 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US23918K1088 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 632.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 82646.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034833570489 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 277

Item C.1. Identification of investment.

a. Name of issuer (if any). Cheniere Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) MIHC87W9WTYSYZWV1J40

c. Title of the issue or description of the investment. Cheniere Energy Inc

d. CUSIP (if any). 16411R208

At least one of the following other identifiers:

- ISIN US16411R2085

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 609.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 53263.14000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.022449132132

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 278

Item C.1. Identification of investment.

a. Name of issuer (if any). Mosaic Co/The

b. LEI (if any) of issuer. (1) 2YD5STGSJNMUB7H76907

c. Title of the issue or description of the investment. Mosaic Co/The

d. CUSIP (if any). 61945C103

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US61945C1036 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 2007.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 64585.26000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027221133330 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 279**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Neles Oyj
- b. LEI (if any) of issuer. [\(1\)](#) 2138007FRMWVPUDCMA45
- c. Title of the issue or description of the investment. Neles Oyj
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI4000440664

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 392.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 6063.39000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.002555573015

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 280

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 | 824.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 50000.32000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021073931997 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 281

Item C.1. Identification of investment.

- a. Name of issuer (if any). Qorvo Inc
- b. LEI (if any) of issuer. [\(1\)](#) 254900YAUJV2EUEVBR11
- c. Title of the issue or description of the investment. Qorvo Inc
- d. CUSIP (if any). 74736K101

At least one of the following other identifiers:

- ISIN US74736K1016

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 444.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 83485.32000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.035187053932

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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). Alleghany Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300DCJE6AYX159479

c. Title of the issue or description of the investment. Alleghany Corp

d. CUSIP (if any). 017175100

At least one of the following other identifiers:

- ISIN US0171751003

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 66.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 44661.54000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.018823764665 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 283

Item C.1. Identification of investment.

a. Name of issuer (if any).

Goldman Sachs & Co. LLC

b. LEI (if any) of issuer. (1)

FOR8UP27PHTHYVLBNG30

c. Title of the issue or description of the investment.

Long: IS25NQ8 TRS USD R E IS25NR9 USDJPYVARSWAP 11052020 / Short: IS25NQ8 TRS USD P E IS25NQ8 USDJPYVARSWAP 11052020

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

IS25NQ8

Description of other unique identifier.

Internal 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)

N/A

e. Value. (4)

95759.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.040360249651

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 [\(21\)](#) 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 | Goldman Sachs & Co. LLC | FOR8UP27PHTHYVLBNG30 |

i. Amount and description of currency sold.

Amount of currency sold. 53216.00000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 53216.00000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation. [\(24\)](#) 95759.32000000

v. Unrealized appreciation or depreciation. [\(24\)](#) 95759.32000000

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: 284

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

722.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

114509.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.048262872996

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 285

Item C.1. Identification of investment.

a. Name of issuer (if any). PPG Industries Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300BKPEP01R3V6C59

c. Title of the issue or description of the investment. PPG Industries Inc

d. CUSIP (if any). 693506107

At least one of the following other identifiers:

- ISIN US6935061076

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 660.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 105303.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.044382681174 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 286

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Toronto-Dominion Bank/The |
| b. LEI (if any) of issuer. (1) | PT3QB789TSUIDF371261 |
| c. Title of the issue or description of the investment. | Toronto-Dominion Bank/The |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA8911605092 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1045.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 67861.02000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.028601787364 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 287

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Invesco Ltd |
| b. LEI (if any) of issuer. (1) | ECPGFXU8A2SHKVVGJI15 |
| c. Title of the issue or description of the investment. | Invesco Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BMG491BT1088 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 1109.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 28079.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011834993888 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) BERMUDA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 288

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Under Armour Inc |
| b. LEI (if any) of issuer. (1) | 549300D4549QKWETZ406 |
| c. Title of the issue or description of the investment. | Under Armour Inc |
| d. CUSIP (if any). | 904311107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9043111072 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1122.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 25963.08000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010942813613 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 289

Item C.1. Identification of investment.

a. Name of issuer (if any). Atlantia SpA

b. LEI (if any) of issuer. [\(1\)](#) 8156008DEC771409C487

c. Title of the issue or description of the investment. Atlantia SpA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0003506190

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. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 11482.50000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.004839597509 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|--------------------------------|
| a. Name of issuer (if any). | Citibank, National Association |
| b. LEI (if any) of issuer. (1) | E57ODZWZ7FF32TWEFA76 |
| 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 | 21GOKBBV86T |
|--|-------------|

| | |
|---|------------------|
| 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) | -59983.93000000 |
| f. Exchange rate. | 774.26220000 |
| g. Percentage value compared to net assets of the Fund. | -0.02528178343 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 1894701.03000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1420552100.00000000
Description of currency purchased. Chile Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -59983.93000000

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: 291

Item C.1. Identification of investment.

a. Name of issuer (if any). Canadian Imperial Bank of Commerce

| | |
|---|------------------------------------|
| b. LEI (if any) of issuer. (1). | 2IGI19DL77OX0HC3ZE78 |
| c. Title of the issue or description of the investment. | Canadian Imperial Bank of Commerce |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA1360691010 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|------------------|
| a. Balance | 584.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Canada Dollar |
| e. Value. (4). | 67183.26000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.028316127829 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|------------------------|
| a. ISO country code. (8). | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Brookfield Asset Management Reinsurance Partners Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 9845004583U3B8E06924
- c. Title of the issue or description of the investment. Brookfield Asset Management Reinsurance Partners Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG161691073

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 12.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 733.33000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.000309080952

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|---------|
| a. ISO country code. (8) | BERMUDA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 293

Item C.1. Identification of investment.

- | | |
|---|-------------------------------------|
| a. Name of issuer (if any). | HSBC Bank USA, National Association |
| b. LEI (if any) of issuer. (1) | 1IE8VN30JCEQV1H4R804 |
| c. Title of the issue or description of the investment. | PURCHASED SGD / 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 | 21HLKBB46PB |
|--|-------------|

| | |
|---|------------------|
| 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) | Singapore Dollar |
| e. Value. (4) | 12464.13000000 |
| f. Exchange rate. | 1.34463333 |
| g. Percentage value compared to net assets of the Fund. | 0.005253330939 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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) | SINGAPORE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 | HSBC Bank USA, National Association | 1IE8VN30JCEQV1H4R804 |

i. Amount and description of currency sold.

Amount of currency sold. 948392.61000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1292000.00000000

Description of currency purchased. Singapore Dollar

iii. Settlement date. 2021-11-10

iv. Unrealized appreciation or depreciation.
(24) 12464.13000000

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: 294**Item C.1. Identification of investment.**

a. Name of issuer (if any). ACS Actividades de Construcción y Servicios SA

b. LEI (if any) of issuer. (1) 95980020140005558665

c. Title of the issue or description of the investment. ACS Actividades de Construcción y Servicios SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0167050915 |
|--------|--------------|

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) | Euro Member Countries |
| e. Value. (4) | 13876.04000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005848417037 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 295**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Atmos Energy Corp
- b. LEI (if any) of issuer. [\(1\)](#) QVLWEGTD2S8GJMO8D383
- c. Title of the issue or description of the investment. Atmos Energy Corp
- d. CUSIP (if any). 049560105

At least one of the following other identifiers:

- ISIN US0495601058

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 860.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 83858.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.035344382472

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 296

Item C.1. Identification of investment.

a. Name of issuer (if any). Marriott International Inc/MD

b. LEI (if any) of issuer. [\(1\)](#) 225YDZ14ZO8E1TXUSU86

c. Title of the issue or description of the investment. Marriott International Inc/MD

d. CUSIP (if any). 571903202

At least one of the following other identifiers:

- ISIN US5719032022

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 350.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 47299.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019935390604 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| 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).

Christian Dior SE

b. LEI (if any) of issuer. (1)

969500WESYQMQ1F2C272

c. Title of the issue or description of the investment.

Christian Dior SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0000130403

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

102.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

77104.92000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.032497868829

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 298

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 | 325.00000000 |

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 123750.25000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.052157753254 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 299

Item C.1. Identification of investment.

a. Name of issuer (if any).

AGCO Corp

b. LEI (if any) of issuer. (1)

LYOM0B2GCF1JWXK5ZG04

c. Title of the issue or description of the investment.

AGCO Corp

d. CUSIP (if any).

001084102

At least one of the following other identifiers:

- ISIN

US0010841023

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

496.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

68259.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.028769745527

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 300

Item C.1. Identification of investment.

a. Name of issuer (if any). Fox Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300DDU6FDRBIELS05

c. Title of the issue or description of the investment. Fox Corp

d. CUSIP (if any). 35137L105

At least one of the following other identifiers:

- ISIN US35137L1052

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 338.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 12654.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005333660039 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 301

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | China Railway Group Ltd |
| b. LEI (if any) of issuer. (1) | 529900TFRLG8UDJ7QA89 |
| c. Title of the issue or description of the investment. | China Railway Group Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE1000007Z2 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 179000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 85727.48000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.036132070432 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 302

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Orascom Construction PLC |
| b. LEI (if any) of issuer. (1) | 254900ZIYKZ3Y4EANH33 |
| c. Title of the issue or description of the investment. | Orascom Construction PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | AEDFXA14NUL7 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 173.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 816.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000344160395 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) . | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|---------------------------------------|---------------|
| a. Asset type. (6) . | Equity-common |
| b. Issuer type. (7) . | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|----------------------|
| a. ISO country code. (8) . | UNITED ARAB EMIRATES |
| b. Investment ISO country code. (9) . | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) . | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) . | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 303

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 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 | 21GIKBBZ47C |
| 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) | 39704.77000000 |
| f. Exchange rate. | 1.26169782 |
| g. Percentage value compared to net assets of the Fund. | 0.016734605357 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 5887000.00000000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 4705639.73000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-24

iv. Unrealized appreciation or depreciation. [\(24\)](#) 39704.77000000

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Akzo Nobel NV |
| b. LEI (if any) of issuer. (1) | 724500XYIJUGXAA5QD70 |
| c. Title of the issue or description of the investment. | Akzo Nobel NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0013267909 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 408.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 50281.63000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.021192497395 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 305

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 2176.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 24739.38000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.010427053502

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 306

Item C.1. Identification of investment.

a. Name of issuer (if any). Inter Pipeline Ltd

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | QQTTPMZD0WKQL0H5S472 |
| c. Title of the issue or description of the investment. | Inter Pipeline Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA45833V1094 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 3237.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 51313.76000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.021627515359 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GEA Group AG
- b. LEI (if any) of issuer. [\(1\)](#) 549300PHUU0ZZWO8EO07
- c. Title of the issue or description of the investment. GEA Group AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006602006

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 378.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 17447.65000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.007353764728

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 308

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | PPL Corp |
| b. LEI (if any) of issuer. (1) | 9N3UAJSNOUXFKQLF3V18 |
| c. Title of the issue or description of the investment. | PPL Corp |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 69351T106 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US69351T1060 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1790.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 52536.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022142870853 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 309

Item C.1. Identification of investment.

a. Name of issuer (if any). Exelon Corp

b. LEI (if any) of issuer. [\(1\)](#) 3SOUA6IRML7435B56G12

c. Title of the issue or description of the investment. Exelon Corp

d. CUSIP (if any). 30161N101

At least one of the following other identifiers:

- ISIN US30161N1019

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1491.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 73088.82000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.030805179296

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). Schibsted ASA

b. LEI (if any) of issuer. (1) 5967007LIEEXZXHT0036

c. Title of the issue or description of the investment. Schibsted ASA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NO0003028904 |
|--------|--------------|

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) | Norway Krone |
| e. Value. (4) | 51910.83000000 |
| f. Exchange rate. | 8.69425000 |
| g. Percentage value compared to net assets of the Fund. | 0.021879166000 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | NORWAY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 311**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ABB Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 5493000LKVG009PELI61
- 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 788.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 29151.78000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.012286773951

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 312

Item C.1. Identification of investment.

a. Name of issuer (if any). Chicago Board of Trade

b. LEI (if any) of issuer. (1) 549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment. BCOM COMDTY IND 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 BBG00X71S8L6

| | |
|---|----------------------|
| Description of other unique identifier. | Bloomberg Identifier |
|---|----------------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | -1010.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -269800.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.11371458861 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|--------|
| 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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. Bloomberg Commodity Index

Index identifier, if any. DNU1 Comdty

Narrative description. (27)

iii. Expiration date. 2021-09-15

iv. Aggregate notional amount or contract value on trade date. -9426199.10000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24) -269800.90000000

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: 313

Item C.1. Identification of investment.

a. Name of issuer (if any). Nucor Corp

b. LEI (if any) of issuer. (1) 549300GGJCRS12TIEJ46

c. Title of the issue or description of the investment. Nucor Corp

d. CUSIP (if any). 670346105

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6703461052 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 910.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 106979.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.045089327739 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 314**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bank of Nova Scotia/The
- b. LEI (if any) of issuer. (1) L3I9ZG2KFGXZ61BMYR72
- c. Title of the issue or description of the investment. Bank of Nova Scotia/The
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0641491075

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 862.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 53394.60000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.022504539360

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 315

Item C.1. Identification of investment.

a. Name of issuer (if any). Lear Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300UPNBTXA1SYTQ33

c. Title of the issue or description of the investment. Lear Corp

d. CUSIP (if any). 521865204

At least one of the following other identifiers:

- ISIN US5218652049

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 199.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 31828.06000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013414761586 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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).

Proximus SADP

b. LEI (if any) of issuer. (1)

549300CWRXC5EP004533

c. Title of the issue or description of the investment.

Proximus SADP

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

BE0003810273

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)

Euro Member Countries

e. Value. (4)

34703.33000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.014626618720

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 317

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 KRW / 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 21GJKBCH0G4

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) | -18395.07000000 |
| f. Exchange rate. | 1159.53965517 |
| g. Percentage value compared to net assets of the Fund. | -0.00775307946 |

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) 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) 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. | 1378816.68000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|---------------------|
| Amount of currency purchased. | 1577462800.00000000 |
| Description of currency purchased. | Korea (South) Won |

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation.
(24) -18395.07000000

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: 318

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 | 422.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|-----------------------|
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 13282.07000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005598072971 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 319

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Vivendi SE |
| b. LEI (if any) of issuer. (1) | 969500FU4DRAEVJW7U54 |
| c. Title of the issue or description of the investment. | Vivendi SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000127771 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1098.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 41824.53000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.017628033201 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 320

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 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 | 21HBKBB2PLB |
| 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) | 25164.93000000 |
| f. Exchange rate. | 0.91448034 |
| g. Percentage value compared to net assets of the Fund. | 0.010606412590 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 1746000.00000000 |
| Description of currency sold. | Switzerland Franc |

ii. Amount and description of currency purchased.

| | |
|---|----------------------|
| Amount of currency purchased. | 1934445.99000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-10-28 |
| iv. Unrealized appreciation or depreciation. (24). | 25164.93000000 |

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: 321

Item C.1. Identification of investment.

- a. Name of issuer (if any). Axalta Coating Systems Ltd
- b. LEI (if any) of issuer. (1). 529900AGLPA40GV6H619
- c. Title of the issue or description of the investment. Axalta Coating Systems Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG0750C1082

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance 2149.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3). United States Dollar
- e. Value. (4). 65630.46000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.027661659986 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | BERMUDA |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|------------|
| a. Name of issuer (if any). | Seagen Inc |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Seagen Inc |
| d. CUSIP (if any). | 81181C104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US81181C1045 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 303.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 50782.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021403728493 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 323

Item C.1. Identification of investment.

a. Name of issuer (if any). Metro Inc/CN

b. LEI (if any) of issuer. (1) 549300KQ7DCG4IXSNW78

c. Title of the issue or description of the investment. Metro Inc/CN

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA59162N1096

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 3499.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 178243.36000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.075125288152

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 324

Item C.1. Identification of investment.

a. Name of issuer (if any). Cintas Corp

| | |
|---|-------------|
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Cintas Corp |
| d. CUSIP (if any). | 172908105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1729081059 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 386.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 152767.22000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.064387708034 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 325**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 -3.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) Japan Yen
- e. Value. [\(4\)](#) -1033.50000000
- f. Exchange rate. 110.01500000
- g. Percentage value compared to net assets of the Fund. -0.00043559538

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).

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.

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. | -58767987.00000000 |
| ISO Currency Code. | Japan Yen |
| v. Unrealized appreciation or depreciation. (24) | -1033.50000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 326

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | FleetCor Technologies Inc |
| b. LEI (if any) of issuer. (1) | 549300DG6RR0NQSFLN74 |
| c. Title of the issue or description of the investment. | FleetCor Technologies Inc |
| d. CUSIP (if any). | 339041105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3390411052 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|----------------------|
| Balance. (2) | |
| a. Balance | 249.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 65556.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027630580350 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). 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 | 683.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 91166.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038424629814 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 328**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Truist Financial Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300DRQQI75D2JP341
- c. Title of the issue or description of the investment. Truist Financial Corp
- d. CUSIP (if any). 89832Q109

At least one of the following other identifiers:

- ISIN US89832Q1094

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 1653.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 94320.18000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.039753686763

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 329

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Boliden AB |
| b. LEI (if any) of issuer. (1) | 21380059QU7IM1ONDJ56 |
| c. Title of the issue or description of the investment. | Boliden AB |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0015811559 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 977.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 34110.28000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.014376662412 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 330

Item C.1. Identification of investment.

a. Name of issuer (if any).

Trisura Group Ltd

b. LEI (if any) of issuer. [\(1\)](#)

549300S7H452RZFP8305

c. Title of the issue or description of the investment.

Trisura Group Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA89679A2092

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

28.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Canada Dollar

e. Value. [\(4\)](#)

1008.24000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.000424948904

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 331

Item C.1. Identification of investment.

- a. Name of issuer (if any). Qurate Retail Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300PSXEKU4PHLCR04
- c. Title of the issue or description of the investment. Qurate Retail Inc
- d. CUSIP (if any). 74915M100

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US74915M1009 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1207.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 13313.21000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005611197732 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 332**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Next PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800WQD8ECPZP9PH98
- c. Title of the issue or description of the investment. Next PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0032089863

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. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 43500.38000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.018334363660

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 333

Item C.1. Identification of investment.

a. Name of issuer (if any). Corteva Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300WZN9I2QKLS0O94

c. Title of the issue or description of the investment. Corteva Inc

d. CUSIP (if any). 22052L104

At least one of the following other identifiers:

- ISIN US22052L1044

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 701.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 30822.97000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012991140331 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| 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: 334

Item C.1. Identification of investment.

- a. Name of issuer (if any). Reckitt Benckiser Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493003JFSMOJG48V108
- c. Title of the issue or description of the investment. Reckitt Benckiser Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B24CGK77

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 499.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 38094.27000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.016055818352

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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). Advanced Micro Devices Inc

b. LEI (if any) of issuer. [\(1\)](#) R2I72C950HOYXII45366

c. Title of the issue or description of the investment. Advanced Micro Devices Inc

d. CUSIP (if any). 007903107

At least one of the following other identifiers:

- ISIN US0079031078

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 2015.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 223100.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.094031619955 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 336

Item C.1. Identification of investment.

- a. Name of issuer (if any). Hanesbrands Inc
- b. LEI (if any) of issuer. (1) GX5LWVWZLL5S4W1L2F20
- c. Title of the issue or description of the investment. Hanesbrands Inc
- d. CUSIP (if any). 410345102

At least one of the following other identifiers:

- ISIN US4103451021

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) 24863.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.010479190076

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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. 24785.94000000

Schedule of Portfolio Investments Record: 337

Item C.1. Identification of investment.

a. Name of issuer (if any). Huntington Bancshares Inc/OH

b. LEI (if any) of issuer. [\(1\)](#) 549300XTVCVV9I7B5T19

c. Title of the issue or description of the investment. Huntington Bancshares Inc/OH

d. CUSIP (if any). 446150104

At least one of the following other identifiers:

- ISIN US4461501045

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 2387.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 37070.11000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015624159551 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 338

Item C.1. Identification of investment.

a. Name of issuer (if any).

Cabot Oil & Gas Corp

b. LEI (if any) of issuer. (1)

FCNMH6O7VWU7LHXMK351

c. Title of the issue or description of the investment.

Cabot Oil & Gas Corp

d. CUSIP (if any).

127097103

At least one of the following other identifiers:

- ISIN

US1270971039

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1013.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

16096.57000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006784317011

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 339

Item C.1. Identification of investment.

a. Name of issuer (if any). PepsiCo Inc

b. LEI (if any) of issuer. [\(1\)](#) FJSUNZKFQ5YPJ5OT455

c. Title of the issue or description of the investment. PepsiCo Inc

d. CUSIP (if any). 713448108

At least one of the following other identifiers:

- ISIN US7134481081

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 845.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 132149.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.055697856138 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 340

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 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 | 21HCKBB31HS |
| 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) | 12447.20000000 |
| f. Exchange rate. | 295.69338000 |
| g. Percentage value compared to net assets of the Fund. | 0.005246195351 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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 | Citibank, National Association | E57ODZWZ7FF32TWEFA76 |

i. Amount and description of currency sold.

Amount of currency sold. 960599.27000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 287723400.00000000
Description of currency purchased. Hungary Forint

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) 12447.20000000

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: 341

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 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 | 21GRKBB43TF |
| 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) | -19155.47000000 |
| f. Exchange rate. | 6.46441111 |
| g. Percentage value compared to net assets of the Fund. | -0.00807356977 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 | I7331LVCZKQKXST7XV54 |

i. Amount and description of currency sold.

Amount of currency sold. 9152800.00000000
Description of currency sold. China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased. 1396719.83000000
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -19155.47000000

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

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Texas Instruments Inc |
| b. LEI (if any) of issuer. (1) | WDJNR2L6D8RWOEB8T652 |
| c. Title of the issue or description of the investment. | Texas Instruments Inc |
| d. CUSIP (if any). | 882508104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8825081040 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 847.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 161700.77000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.068152984440 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 343

Item C.1. Identification of investment.

a. Name of issuer (if any). CME Group Inc

b. LEI (if any) of issuer. (1) LCZ7XYGSLJUHFXNXD88

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 377.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 76048.44000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.032052587925

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 344

Item C.1. Identification of investment.

a. Name of issuer (if any). Brighthouse Financial Inc

| | |
|---|---------------------------|
| b. LEI (if any) of issuer. (1) | 5493003T8SZSHOGGAW52 |
| c. Title of the issue or description of the investment. | Brighthouse Financial Inc |
| d. CUSIP (if any). | 10922N103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US10922N1037 |
|--------|--------------|

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) | 2937.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.001238127728 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 345**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. BRENT CRUDE FUTR MAR22
- 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 BBG0083C09B0
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 39.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8412.38000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.003545615789

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-commodity
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. Brent Crude Oil

Index identifier, if any. COH2 Comdty

| | |
|--|----------------------|
| Narrative description. (27) | |
| iii. Expiration date. | 2022-01-31 |
| iv. Aggregate notional amount or contract value on trade date. | 2704427.62000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 8412.38000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 346

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Thales SA |
| b. LEI (if any) of issuer. (1) | 529900FNDVTQJOVVPZ19 |
| c. Title of the issue or description of the investment. | Thales SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121329 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|-----------------------|
| Balance. (2) | |
| a. Balance | 192.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19500.97000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008219189710 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 347

Item C.1. Identification of investment.

a. Name of issuer (if any). Vulcan Materials Co

b. LEI (if any) of issuer. [\(1\)](#) 549300Q8LSNHAVWBN121

| | |
|---|---------------------|
| c. Title of the issue or description of the investment. | Vulcan Materials Co |
|---|---------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 929160109 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9291601097 |
|--------|--------------|

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) | 73070.49000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030797453642 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 348

Item C.1. Identification of investment.

- a. Name of issuer (if any).
- b. LEI (if any) of issuer. (1)
- c. Title of the issue or description of the investment.
- d. CUSIP (if any).

PayPal Holdings Inc

5493005X2GO78EFZ3E94

PayPal Holdings Inc

70450Y103

At least one of the following other identifiers:

- ISIN

US70450Y1038

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance
- b. Units
- c. Description of other units.
- d. Currency. (3)
- e. Value. (4)
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1263.00000000

Number of shares

United States Dollar

364577.58000000

0.153660679149

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 349

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Centene Corp |
| b. LEI (if any) of issuer. (1) | 549300Z7JJ4TQSQGT333 |
| c. Title of the issue or description of the investment. | Centene Corp |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 15135B101 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US15135B1017 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 956.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 60208.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025376594445 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 350

Item C.1. Identification of investment.

a. Name of issuer (if any).

Getlink SE

b. LEI (if any) of issuer. [\(1\)](#)

9695007ZEQ7M0OE74G82

c. Title of the issue or description of the investment.

Getlink SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0010533075

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1705.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

27464.96000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.011575819902

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 351

Item C.1. Identification of investment.

- a. Name of issuer (if any). Duke Realty Corp
- b. LEI (if any) of issuer. [\(1\)](#) 254900E47KH1NFFKNF25
- c. Title of the issue or description of the investment. Duke Realty Corp
- d. CUSIP (if any). 264411505

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2644115055 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1323.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 69470.73000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.029280241403 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Dell Technologies Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300TJB5YBRUPOG437
- c. Title of the issue or description of the investment. Dell Technologies Inc
- d. CUSIP (if any). 24703L202

At least one of the following other identifiers:

- ISIN US24703L2025

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1368.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 133325.28000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.056193398048

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 353

Item C.1. Identification of investment.

a. Name of issuer (if any). Renault SA

b. LEI (if any) of issuer. [\(1\)](#) 969500F7JLTX36OUI695

c. Title of the issue or description of the investment. Renault SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000131906

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 203.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 7556.50000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.003184882959 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 354

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

21ECKBB3VTW

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)

4929.47000000

f. Exchange rate.

4.15801600

g. Percentage value compared to net assets of the Fund.

0.002077653014

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. 3850600.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 930996.13000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. (24) 4929.47000000

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: 355

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 78.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 225728.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.095138963699

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 356

Item C.1. Identification of investment.

a. Name of issuer (if any). Wendel SE

b. LEI (if any) of issuer. [\(1\)](#) 969500M98ZMIZYJD5O34

c. Title of the issue or description of the investment. Wendel SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000121204

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 294.00000000

b. Units Number of shares

| | |
|---|-----------------------|
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 42664.01000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.017981853826 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 357

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 | CH0559601544 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 570.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 292.55000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.000123302786 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#) Warrant

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 | N/A | N/A |

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

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. Cie Financiere Richemont SA

Title of issue. Cie Financiere Richemont SA

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). CH0210483332

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 0.01492500

v. Exercise price or rate. 67.00000000

vi. Exercise Price Currency Code Switzerland Franc

vii. Expiration date. 2023-11-29

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 292.55000000

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: 358

Item C.1. Identification of investment.

- a. Name of issuer (if any). Dufry AG
- b. LEI (if any) of issuer. (1) 549300X53WDBVW7TIF57
- c. Title of the issue or description of the investment. Dufry AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0023405456

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 127.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Switzerland Franc
- e. Value. (4) 6847.72000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.002886149241

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 359

Item C.1. Identification of investment.

a. Name of issuer (if any). Barry Callebaut AG

b. LEI (if any) of issuer. [\(1\)](#) 213800Y5RWKLDPUTT265

c. Title of the issue or description of the investment. Barry Callebaut AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0009002962

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 33.00000000

| | |
|---|-------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 84068.92000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.035433027292 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 360

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 ILS / 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

21GRKBB4JNK

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)

Israel Shekel

e. Value. (4)

6505.84000000

f. Exchange rate.

3.20736240

g. Percentage value compared to net assets of the Fund.

0.002742055045

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)

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.

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.477069.08000000

Description of currency sold.United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.1551000.00000000

Description of currency purchased.Israel Shekel

iii. Settlement date.2021-09-30

iv. Unrealized appreciation or depreciation. (24).6505.84000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

Boston Properties Inc

b. LEI (if any) of issuer. (1)

549300OF70FSEUQBT254

c. Title of the issue or description of the investment.

Boston Properties Inc

d. CUSIP (if any).

101121101

At least one of the following other identifiers:

- ISIN

US1011211018

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

360.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

40676.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.017144124028

Item C.3. Payoff profile.

a. 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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 362

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | Crescent Point Energy Corp |
| b. LEI (if any) of issuer. (1) | 549300FTKUHZK8OC7N74 |
| c. Title of the issue or description of the investment. | Crescent Point Energy Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA22576C1014 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|------------------|
| a. Balance | 2365.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |

| | |
|---|----------------|
| e. Value. (4). | 8491.62000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.003579013542 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 363

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Estee Lauder Cos Inc/The |
| b. LEI (if any) of issuer. (1) | 549300VFZ8XJ9NUPU221 |
| c. Title of the issue or description of the investment. | Estee Lauder Cos Inc/The |
| d. CUSIP (if any). | 518439104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5184391044 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 855.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 291118.95000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.122699633834 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 364

Item C.1. Identification of investment.

a. Name of issuer (if any). Lumen Technologies Inc

b. LEI (if any) of issuer. [\(1\)](#) 8M3THTGWLTYZVE6BBY25

c. Title of the issue or description of the investment. Lumen Technologies Inc

d. CUSIP (if any). 550241103

At least one of the following other identifiers:

- ISIN US5502411037

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3838.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 47207.40000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.019896783408 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
|------------------------------------|---------------|

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--|--------------------------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|---|---|

| | |
|---|----------------|
| i. If Yes, provide the value of the securities on loan. | 45436.04000000 |
|---|----------------|

Schedule of Portfolio Investments Record: 365

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Tele2 AB |
| b. LEI (if any) of issuer. (1) | 213800EKD193RVI9HL76 |
| c. Title of the issue or description of the investment. | Tele2 AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0005190238 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 4849.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 72798.65000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.030682879622 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 366

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Phillips 66
- b. LEI (if any) of issuer. (1)

5493005JBO5YSIGK1814
- c. Title of the issue or description of the investment.

Phillips 66
- d. CUSIP (if any).

718546104

At least one of the following other identifiers:

- ISIN US7185461040

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

607.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

43151.63000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.018187373925 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Faurecia SE |
| b. LEI (if any) of issuer. (1) | 969500F0VMZLK2IULV85 |
| c. Title of the issue or description of the investment. | Faurecia SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121147 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 29.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 1401.01000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.000590492010 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 368

Item C.1. Identification of investment.

a. Name of issuer (if any). Microchip Technology Inc

b. LEI (if any) of issuer. [\(1\)](#) 5493007PTFULNYZJ1R12

c. Title of the issue or description of the investment. Microchip Technology Inc

d. CUSIP (if any). 595017104

At least one of the following other identifiers:

- ISIN US5950171042

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 789.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 124157.04000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.052329205453

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). Prologis Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 529900DFH19P073LZ636 |
| c. Title of the issue or description of the investment. | Prologis Inc |
| d. CUSIP (if any). | 74340W103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US74340W1036 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1398.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 188254.68000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.079344818685 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Cenovus Energy Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300EIRQ0Z2B9C1W06
- c. Title of the issue or description of the investment. Cenovus Energy Inc
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA15135U1093

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 5037.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 41800.33000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.017617833484

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 371

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. | LONG GILT FUTURE DEC21 |

| | |
|--------------------|-----------|
| 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 | BBG00ZVCCT22 |
|--|--------------|

| | |
|---|----------------------|
| Description of other unique identifier. | Bloomberg Identifier |
|---|----------------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 43.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | -16011.08000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | -0.00674828503 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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 KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.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. | United Kingdom Gilt |
| Index identifier, if any. | G Z1 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-12-29 |
| iv. Aggregate notional amount or contract value on trade date. | 5525965.69000000 |
| ISO Currency Code. | United Kingdom Pound |
| v. Unrealized appreciation or depreciation. (24) | -16011.08000000 |

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 372****Item C.1. Identification of investment.**

a. Name of issuer (if any). Henkel AG & Co KGaA

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1). | 549300VZCL1HTH4O4Y49 |
| c. Title of the issue or description of the investment. | Henkel AG & Co KGaA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0006048432 |
|--------|--------------|

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). | Euro Member Countries |
| e. Value. (4). | 34782.31000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.014659906890 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|---------|
| a. ISO country code. (8). | GERMANY |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 373**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Lloyds Banking Group PLC
- b. LEI (if any) of issuer. (1) 549300PPXHEU2JF0AM85
- c. Title of the issue or description of the investment. Lloyds Banking Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0008706128

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 36308.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 21735.93000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.009161171583

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 374

Item C.1. Identification of investment.

- a. Name of issuer (if any). Lincoln National Corp
- b. LEI (if any) of issuer. (1) EFQMQR0EDSNBRIP7LE47
- c. Title of the issue or description of the investment. Lincoln National Corp

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 534187109 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5341871094 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 446.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 30617.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012904708260 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 375**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Genmab A/S
- b. LEI (if any) of issuer. [\(1\)](#) 529900MTJPDPE4MHJ122
- c. Title of the issue or description of the investment. Genmab A/S
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0010272202

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 279.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Denmark Krone
- e. Value. [\(4\)](#) 132171.45000000
- f. Exchange rate. 6.29820000
- g. Percentage value compared to net assets of the Fund. 0.055707086461

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 376

Item C.1. Identification of investment.

a. Name of issuer (if any). Fortum Oyj

b. LEI (if any) of issuer. (1) 635400IUZZIUJSAMF76

c. Title of the issue or description of the investment. Fortum OYJ

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009007132 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 4004.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 121701.53000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.051294267061 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | FINLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 377**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 718.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 164493.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.069330179392

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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)

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

i. If Yes, provide the value of the securities on loan.

164173.30000000

Schedule of Portfolio Investments Record: 378

Item C.1. Identification of investment.

a. Name of issuer (if any).

Hewlett Packard Enterprise Co

b. LEI (if any) of issuer. (1)

549300BX44RGX6ANDV88

c. Title of the issue or description of the investment.

Hewlett Packard Enterprise Co

d. CUSIP (if any).

42824C109

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US42824C1099 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 3043.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 47044.78000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019828242990 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 379**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ageas SA/NV
- b. LEI (if any) of issuer. [\(1\)](#) 5493005DJBML6LY3RV36
- c. Title of the issue or description of the investment. Ageas SA/NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0974264930

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 832.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 41577.52000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.017523924429

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 380

Item C.1. Identification of investment.

a. Name of issuer (if any). Southern Co/The

b. LEI (if any) of issuer. [\(1\)](#) 549300FC3G3YU2FBZD92

c. Title of the issue or description of the investment. Southern Co/The

d. CUSIP (if any). 842587107

At least one of the following other identifiers:

- ISIN US8425871071

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 1397.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 91824.81000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038701948340 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 381

Item C.1. Identification of investment.

a. Name of issuer (if any).

Crown Holdings Inc

b. LEI (if any) of issuer. (1)

NYLWZIOY8PUNIT4JOE22

c. Title of the issue or description of the investment.

Crown Holdings Inc

d. CUSIP (if any).

228368106

At least one of the following other identifiers:

- ISIN

US2283681060

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1332.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

146240.28000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.061636759846

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 382

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 1314.00000000

| | |
|---|------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 51710.14000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.021794579993 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ 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).

Metso Outotec Oyj

b. LEI (if any) of issuer. (1)

549300R0VN9C371W0E07

c. Title of the issue or description of the investment.

Metso Outotec Oyj

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FI0009014575

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1685.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

18018.49000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.007594360055

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 384

Item C.1. Identification of investment.

a. Name of issuer (if any). Pandora A/S

b. LEI (if any) of issuer. [\(1\)](#) 5299007OWYZ611E46843

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 240.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------|
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 28767.39000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.012124762813 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 385

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 | 13473.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 50047.24000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.021093707649 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Range Resources Corp

b. LEI (if any) of issuer. [\(1\)](#) H3Y3WLYCX0BTO1TRW162

c. Title of the issue or description of the investment. Range Resources Corp

d. CUSIP (if any). 75281A109

At least one of the following other identifiers:

- ISIN US75281A1097

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 940.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|----------------|
| e. Value. (4). | 13742.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005792259582 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|--|--|
| a. Liquidity classification information. (10). | |
|--|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on | 13671.00000000 |

loan.

Schedule of Portfolio Investments Record: 387

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Orkla ASA |
| b. LEI (if any) of issuer. (1) | 549300PZS8G8RG6RVZ52 |
| c. Title of the issue or description of the investment. | Orkla ASA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NO0003733800 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 3826.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Norway Krone |
| e. Value. (4) | 34175.29000000 |
| f. Exchange rate. | 8.69425000 |
| g. Percentage value compared to net assets of the Fund. | 0.014404062563 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | NORWAY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 388

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Sodexo SA |
| b. LEI (if any) of issuer. (1) | 969500LCBOG12HXPYM84 |
| c. Title of the issue or description of the investment. | Sodexo SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121220 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 224.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 18560.83000000 |

| | |
|---|----------------|
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.007822943318 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

Item C.1. Identification of investment.

| | |
|---|---------------------|
| a. Name of issuer (if any). | Roche Holding AG |
| b. LEI (if any) of issuer. (1) | 549300U41AUUVOA0B37 |
| c. Title of the issue or description of the investment. | Roche Holding AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0012032048 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 268.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 107616.71000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.045357854277 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 39.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 27984.07000000

| | |
|---|----------------|
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011794612278 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|--------|
| 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. | 1607421.84000000 |
| ISO Currency Code. | Euro Member Countries |
| v. Unrealized appreciation or depreciation. (24) | 27984.07000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 391

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 | 996.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 203741.76000000 |

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.085872250325

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Eastman Chemical Co |
| b. LEI (if any) of issuer. (1) | FDPVHDGJ1IQZFK9KH630 |
| c. Title of the issue or description of the investment. | Eastman Chemical Co |
| d. CUSIP (if any). | 277432100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2774321002 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 794.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 89849.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.037869208817 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 393

Item C.1. Identification of investment.

a. Name of issuer (if any). Securitas AB

b. LEI (if any) of issuer. [\(1\)](#) 635400TTYKE8EIWDS617

c. Title of the issue or description of the investment. Securitas AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000163594

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1405.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 23372.44000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund. 0.009850921177

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 394

Item C.1. Identification of investment.

| | |
|---|-----------------------------------|
| a. Name of issuer (if any). | Telefonica Deutschland Holding AG |
| b. LEI (if any) of issuer. (1) | 391200ECRPJ3SWQJUM30 |
| c. Title of the issue or description of the investment. | Telefonica Deutschland Holding AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000A1J5RX9 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 7772.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 21816.96000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009195323778 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 395

Item C.1. Identification of investment.

a. Name of issuer (if any). Boston Scientific Corp

b. LEI (if any) of issuer. (1) Y6ZDD9FP4P8JSSJMW954

c. Title of the issue or description of the investment. Boston Scientific Corp

d. CUSIP (if any). 101137107

At least one of the following other identifiers:

- ISIN US1011371077

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1769.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 79870.35000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.033663431045

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 396

Item C.1. Identification of investment.

a. Name of issuer (if any). Zimmer Biomet Holdings Inc

b. LEI (if any) of issuer. (1) 2P2YLDVPES3BXQ1FRB91

| | |
|---|----------------------------|
| c. Title of the issue or description of the investment. | Zimmer Biomet Holdings Inc |
| d. CUSIP (if any). | 98956P102 |
| At least one of the following other identifiers: | |
| - ISIN | US98956P1021 |

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 375.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 56418.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023779145831 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 397

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 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

21GQKBB33W0
- 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)

5744.28000000
- f. Exchange rate.

1.26169782
- g. Percentage value compared to net assets of the Fund.

0.002421075827

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. 1165700.00000000
Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 929658.05000000
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-24

| | |
|---|---------------|
| iv. Unrealized appreciation or depreciation. (24). | 5744.28000000 |
|---|---------------|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 398

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 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 | 21HCKBB31HC |
| 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). | 3167.05000000 |
| f. Exchange rate. | 21.53213400 |
| g. Percentage value compared to net assets of the Fund. | 0.001334835383 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 40988500.00000000 |
| Description of currency sold. | Czech Republic Koruna |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 1906763.79000000 |
| Description of currency purchased. | United States Dollar |

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-09-17 |
|-----------------------|------------|

| | |
|---|---------------|
| iv. Unrealized appreciation or depreciation. (24) | 3167.05000000 |
|---|---------------|

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: 399

Item C.1. Identification of investment.

- a. Name of issuer (if any). Electrolux Professional AB
- b. LEI (if any) of issuer. [\(1\)](#) 254900KI62Q46ZWD8084
- c. Title of the issue or description of the investment. Electrolux Professional AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0013747870

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 748.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 5846.96000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.002464352976

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 400

Item C.1. Identification of investment.

a. Name of issuer (if any). Archer-Daniels-Midland Co

b. LEI (if any) of issuer. [\(1\)](#) 549300LO13MQ9HYSTR83

c. Title of the issue or description of the investment. Archer-Daniels-Midland Co

d. CUSIP (if any). 039483102

At least one of the following other identifiers:

- ISIN US0394831020

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1514.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 90840.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038286874617 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 401

Item C.1. Identification of investment.

a. Name of issuer (if any).

TripAdvisor Inc

b. LEI (if any) of issuer. (1)

549300XVG45PT5BART17

c. Title of the issue or description of the investment.

TripAdvisor Inc

d. CUSIP (if any).

896945201

At least one of the following other identifiers:

- ISIN

US8969452015

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

426.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14910.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006284206302

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 402

Item C.1. Identification of investment.

a. Name of issuer (if any). ResMed Inc

b. LEI (if any) of issuer. [\(1\)](#) 529900T3QE5253CCXF22

c. Title of the issue or description of the investment. ResMed Inc

d. CUSIP (if any). 761152107

At least one of the following other identifiers:

- ISIN US7611521078

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 778.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 226032.34000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.095267193539 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 403

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Swedbank AB |
| b. LEI (if any) of issuer. (1) | M312WZV08Y7LYUC71685 |
| c. Title of the issue or description of the investment. | Swedbank AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000242455 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1696.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 32694.68000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.013780021068 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 404

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 274.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|-----------------|
| e. Value. (4). | 102785.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.043321666066 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 405

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 | 555.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 59557.05000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025101863782 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 406

Item C.1. Identification of investment.

a. Name of issuer (if any). Baker Hughes Co

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Baker Hughes Co

d. CUSIP (if any). 05722G100

At least one of the following other identifiers:

- ISIN US05722G1004

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 758.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 17267.24000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.007277726253 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | J M Smucker Co/The |
| b. LEI (if any) of issuer. (1) | 5493000WDH6A0LHDJD55 |
| c. Title of the issue or description of the investment. | J M Smucker Co/The |
| d. CUSIP (if any). | 832696405 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8326964058 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 614.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 75933.38000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032004092903 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 408

Item C.1. Identification of investment.

a. Name of issuer (if any). NXP Semiconductors NV

b. LEI (if any) of issuer. (1) 724500M9BY5293JDF951

c. Title of the issue or description of the investment. NXP Semiconductors NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0009538784

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 516.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 111007.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.046786813668

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 409

Item C.1. Identification of investment.

a. Name of issuer (if any). MEDNAX Inc

| | |
|---|------------|
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | MEDNAX Inc |
| d. CUSIP (if any). | 58502B106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US58502B1061 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 637.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 20454.07000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008620898431 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 410**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Vontier Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Vontier Corp
- d. CUSIP (if any). 928881101

At least one of the following other identifiers:

- ISIN US9288811014

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 269.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9783.53000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.004123522527

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 411

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Essity AB |
| b. LEI (if any) of issuer. (1) | 549300G8E6YUVJ1DA153 |
| c. Title of the issue or description of the investment. | Essity AB |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0009922164 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1288.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 41341.87000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.017424603623 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 412**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 938.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 90329.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.038071669001

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). Raymond James Financial Inc

b. LEI (if any) of issuer. (1) RGUZHJ05YTITL6D76949

c. Title of the issue or description of the investment. Raymond James Financial Inc

d. CUSIP (if any). 754730109

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7547301090 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 418.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 58478.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.024647154461 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 414**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 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 21GUKBB3CGH
- 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. [\(4\)](#) -14181.33000000
- f. Exchange rate. 0.84581731
- g. Percentage value compared to net assets of the Fund. -0.00597708942

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 | Bank of America, National Association | B4TYDEB6GKMZO031MB27 |

i. Amount and description of currency sold.

Amount of currency sold.

2941482.47000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

2475962.00000000

Description of currency purchased.

Euro Member Countries

iii. Settlement date.

2021-11-08

iv. Unrealized appreciation or depreciation.
[\(24\)](#)

-14181.33000000

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: 415

Item C.1. Identification of investment.

a. Name of issuer (if any).

Flutter Entertainment PLC

b. LEI (if any) of issuer. (1)

635400EG4YIJLJMZJ782

c. Title of the issue or description of the investment.

Flutter Entertainment PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BWT6H894

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

226.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

43935.59000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.018517794205

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 416

Item C.1. Identification of investment.

a. Name of issuer (if any). 3i Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 35GDVHRBMFE7NWATNM84

c. Title of the issue or description of the investment. 3i Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B1YW4409

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 4463.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 82079.41000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.034594496690 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 417

Item C.1. Identification of investment.

a. Name of issuer (if any).

Brenntag SE

b. LEI (if any) of issuer. (1)

NNROIXVWJ7CPSR27SV97

c. Title of the issue or description of the investment.

Brenntag SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000A1DAHH0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

322.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

32495.71000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.013696159999

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 418

Item C.1. Identification of investment.

a. Name of issuer (if any). Biogen Inc

b. LEI (if any) of issuer. [\(1\)](#) W8J5WZB5IY3K0NDQT671

c. Title of the issue or description of the investment. Biogen Inc

d. CUSIP (if any). 09062X103

At least one of the following other identifiers:

- ISIN US09062X1037

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 169.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 57275.79000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.024140367573 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 419

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 | 21HNKBBZ57R |
| 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) | -17619.79000000 |
| f. Exchange rate. | 8.69437931 |
| g. Percentage value compared to net assets of the Fund. | -0.00742631759 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. 4230100.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 468912.93000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) -17619.79000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Dollarama Inc |
| b. LEI (if any) of issuer. (1) | 5493002GJ0NJP1HI0C79 |
| c. Title of the issue or description of the investment. | Dollarama Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA25675T1075 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1356.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 61832.27000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.026060814275 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WPP PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300LSGBXPYHXGDT93

c. Title of the issue or description of the investment. WPP PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN JE00B8KF9B49

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1472.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 19958.62000000

f. Exchange rate. 0.72735200

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.008412078175 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | JERSEY |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|------------------------------|
| a. Name of issuer (if any). | Continental Resources Inc/OK |
| b. LEI (if any) of issuer. (1) | XXRTID9RYWOZ0UPIVR53 |
| c. Title of the issue or description of the investment. | Continental Resources Inc/OK |
| d. CUSIP (if any). | 212015101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2120151012 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 603.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 23685.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009983011738 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 23410.88000000 |

Schedule of Portfolio Investments Record: 423

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Bed Bath & Beyond Inc |
| b. LEI (if any) of issuer. (1) | 529900ZBUWWUV7BKGX39 |
| c. Title of the issue or description of the investment. | Bed Bath & Beyond Inc |
| d. CUSIP (if any). | 075896100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0758961009 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|--------------------------------|----------------------|
| a. Balance | 660.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 18176.40000000 |
| f. Exchange rate. | |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.007660915321 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
|------------------------------------|---------------|

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--|--------------------------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|---|---|

| | |
|---|----------------|
| i. If Yes, provide the value of the securities on loan. | 18571.32000000 |
|---|----------------|

Schedule of Portfolio Investments Record: 424

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Fiserv Inc |
| b. LEI (if any) of issuer. (1) | GI7UBEJLXYLGR2C7GV83 |
| c. Title of the issue or description of the investment. | Fiserv Inc |
| d. CUSIP (if any). | 337738108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3377381088 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 2368.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 278926.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.117560902203 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 425

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 EUR / 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 21HHKBB2RN1

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. [\(3\)](#) N/A

| | |
|---|-----------------|
| e. Value. (4). | -11901.61000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.00501624229 |

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 | Morgan Stanley Capital Services LLC | I7331LVCZKQKX5T7XV54 |

i. Amount and description of currency sold.

Amount of currency sold. 3672500.00000000

| | |
|--|-----------------------|
| Description of currency sold. | Poland Zloty |
| ii. Amount and description of currency purchased. | |
| Amount of currency purchased. | 801773.23000000 |
| Description of currency purchased. | Euro Member Countries |
| iii. Settlement date. | 2021-09-17 |
| iv. Unrealized appreciation or depreciation. (24) | -11901.61000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 426

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Edison International |
| b. LEI (if any) of issuer. (1) | 549300I7ROF15MAEVP56 |
| c. Title of the issue or description of the investment. | Edison International |
| d. CUSIP (if any). | 281020107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2810201077 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|----------------------|
| Balance. (2) | |
| a. Balance | 797.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 46098.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019429400306 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 427

Item C.1. Identification of investment.

a. Name of issuer (if any). Procter & Gamble Co/The

| | |
|---|-------------------------|
| b. LEI (if any) of issuer. (1) | 2572IBTT8CCZW6AU4141 |
| c. Title of the issue or description of the investment. | Procter & Gamble Co/The |
| d. CUSIP (if any). | 742718109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7427181091 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1192.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 169728.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.071536639669 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 428**Item C.1. Identification of investment.**

a. Name of issuer (if any). Swedish Match AB

b. LEI (if any) of issuer. [\(1\)](#) 529900YVXCGNWAUYZG78

c. Title of the issue or description of the investment. Swedish Match AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0015812219

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 13450.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 124260.33000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund. 0.052372739703

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 429

Item C.1. Identification of investment.

- a. Name of issuer (if any). Empire Co Ltd
- b. LEI (if any) of issuer. (1) 549300TX0ZUSTEF7C719
- c. Title of the issue or description of the investment. Empire Co Ltd

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA2918434077 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 3731.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 120655.33000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.050853318930 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1632.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 72187.62000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.030425345177

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 431

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 | 806.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 91279.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038472113294 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 432**Item C.1. Identification of investment.**

- a. Name of issuer (if any). London Metal Exchange
- b. LEI (if any) of issuer. [\(1\)](#) 213800NB8G5VRT1DXC91
- c. Title of the issue or description of the investment. LME ZINC FUTURE NOV21
- 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 BBG00DDR0266
- 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. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 724.21000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.000305237092

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-commodity

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 | London Metal Exchange | 213800NB8G5VRT1DXC91 |

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.

Zinc

Index identifier, if any.

LXX1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-11-15

iv. Aggregate notional amount or contract value on trade date.

2177719.54000000

| | |
|---|----------------------|
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24). | 724.21000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 433

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Canadian Tire Corp Ltd |
| b. LEI (if any) of issuer. (1). | 549300RLHDA7VQYMUB14 |
| c. Title of the issue or description of the investment. | Canadian Tire Corp Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA1366812024 |
|--------|--------------|

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). | Canada Dollar |
| e. Value. (4). | 45654.50000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.019242273417 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6). | Equity-common |
|---------------------|---------------|

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). DT Midstream Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. DT Midstream Inc

d. CUSIP (if any). 23345M107

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US23345M1071 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 343.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 15939.21000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.006717993557 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 435**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Toll Brothers Inc
- b. LEI (if any) of issuer. [\(1\)](#) 529900JB6IS9MSZGVR44
- c. Title of the issue or description of the investment. Toll Brothers Inc
- d. CUSIP (if any). 889478103

At least one of the following other identifiers:

- ISIN US8894781033

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 690.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44201.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018629826725

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 436

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | State Street Corp |
| b. LEI (if any) of issuer. (1) | 549300ZFEEJ2IP5VME73 |
| c. Title of the issue or description of the investment. | State Street Corp |
| d. CUSIP (if any). | 857477103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8574771031 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 421.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 39115.11000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.016486077853 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 437

Item C.1. Identification of investment.

- a. Name of issuer (if any). Imerys SA
- b. LEI (if any) of issuer. [\(1\)](#) 54930075MZSSIB2TGC64
- c. Title of the issue or description of the investment. Imerys SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120859

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 563.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 26106.12000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.011003101532

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 438

Item C.1. Identification of investment.

a. Name of issuer (if any). Lockheed Martin Corp

b. LEI (if any) of issuer. [\(1\)](#) DPRBOZP0K5RM2YE8UU08

c. Title of the issue or description of the investment. Lockheed Martin Corp

d. CUSIP (if any). 539830109

At least one of the following other identifiers:

- ISIN US5398301094

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 198.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 71240.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030026114734 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 439

Item C.1. Identification of investment.

a. Name of issuer (if any).

Tenaris SA

b. LEI (if any) of issuer. (1)

549300Y7C05BKC4HZB40

c. Title of the issue or description of the investment.

Tenaris SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

LU0156801721

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3797.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

38217.94000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.016107942282

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 440

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 21DVKBB3MZ8

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) | 15698.09000000 |
| f. Exchange rate. | 4.15801600 |
| g. Percentage value compared to net assets of the Fund. | 0.006616367278 |

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).

i. Amount and description of currency sold.

| | |
|--------------------------|------------------|
| Amount of currency sold. | 6981300.00000000 |
|--------------------------|------------------|

| | |
|-------------------------------|------------------|
| Description of currency sold. | Malaysia Ringgit |
|-------------------------------|------------------|

ii. Amount and description of currency purchased.

| | |
|-------------------------------|------------------|
| Amount of currency purchased. | 1694695.96000000 |
|-------------------------------|------------------|

| | |
|------------------------------------|----------------------|
| Description of currency purchased. | United States Dollar |
|------------------------------------|----------------------|

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-09-23 |
|-----------------------|------------|

| | |
|--|----------------|
| iv. Unrealized appreciation or depreciation. (24) | 15698.09000000 |
|--|----------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 441**Item C.1. Identification of investment.**

| | |
|-----------------------------|---------------------------|
| a. Name of issuer (if any). | H & M Hennes & Mauritz AB |
|-----------------------------|---------------------------|

| | |
|--------------------------------|----------------------|
| b. LEI (if any) of issuer. (1) | 529900O5RR7R39FRDM42 |
|--------------------------------|----------------------|

| | |
|---|---------------------------|
| c. Title of the issue or description of the investment. | H & M Hennes & Mauritz AB |
|---|---------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000106270 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|--------------|
| a. Balance | 936.00000000 |
|------------|--------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|------------------|--------------|
| d. Currency. (3) | Sweden Krona |
|------------------|--------------|

| | |
|---|----------------|
| e. Value. (4) . | 18795.45000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.007921830003 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 442

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Power Corp of Canada |
| b. LEI (if any) of issuer. (1) | 549300BE2CB8T87IJV50 |
| c. Title of the issue or description of the investment. | Power Corp of Canada |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA7392391016 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 3725.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 128551.10000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.054181196033 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Goldman Sachs Bank USA
- b. LEI (if any) of issuer. [\(1\)](#) KD3XUN7C6T14HNAYLU02
- 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 21HCKBB3948
- 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). | -9940.81000000 |
| f. Exchange rate. | 5.17080000 |
| g. Percentage value compared to net assets of the Fund. | -0.00418981226 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|--|--|
| a. Liquidity classification information. (10). | |
|--|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|---------|
| 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 Bank USA | KD3XUN7C6T14HNAYLU02 |

i. Amount and description of currency sold.

| | |
|--------------------------|------------------|
| Amount of currency sold. | 3682400.00000000 |
|--------------------------|------------------|

| | |
|--|----------------------|
| Description of currency sold. | Brazil Real |
| ii. Amount and description of currency purchased. | |
| Amount of currency purchased. | 702212.05000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-09-02 |
| iv. Unrealized appreciation or depreciation. (24) | -9940.81000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 444

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 | 21HOKBBWRGB |
| 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) | 29864.63000000 |
| f. Exchange rate. | 109.94765000 |

g. Percentage value compared to net assets of the Fund. 0.012587223077

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. 2460163600.00000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

| | |
|---|----------------------|
| Amount of currency purchased. | 22405637.10000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-11-17 |
| iv. Unrealized appreciation or depreciation. (24). | 29864.63000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 445

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 | 1623.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 27809.97000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011721233316 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 446

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 | 362.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 73808.18000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.031108372230 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 447**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 21FTKBB571F
- 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) -3030.61000000
- f. Exchange rate. 4.15801600
- g. Percentage value compared to net assets of the Fund. -0.00127732920

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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| | |
|--|---------|
| 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. | 5844800.00000000 |
| Description of currency sold. | Malaysia Ringgit |
| ii. Amount and description of currency purchased. | |
| Amount of currency purchased. | 1402639.79000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-09-23 |
| iv. Unrealized appreciation or depreciation. (24) | -3030.61000000 |

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: 448

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Liberty Media Corp-Liberty SiriusXM
- b. LEI (if any) of issuer. (1).

N/A
- c. Title of the issue or description of the investment.

Liberty Media Corp-Liberty SiriusXM
- d. CUSIP (if any).

531229607

At least one of the following other identifiers:

- ISIN

US5312296073

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance

855.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3).

United States Dollar
- e. Value. (4).

42194.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.017783861287

Item C.3. Payoff profile.

- a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6).

Equity-common
- b. Issuer type. (7).

Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 449

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | United Therapeutics Corp |
| b. LEI (if any) of issuer. (1) | 5299005C4HZL4UWROC14 |
| c. Title of the issue or description of the investment. | United Therapeutics Corp |
| d. CUSIP (if any). | 91307C102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US91307C1027 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 217.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 46628.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019652984864 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). 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 1122.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 33672.53000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.014192161318

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 451

Item C.1. Identification of investment.

a. Name of issuer (if any). W R Grace & Co

b. LEI (if any) of issuer. [\(1\)](#) 5493003X5Z6TVAXIPW56

c. Title of the issue or description of the investment. W R Grace & Co

d. CUSIP (if any). 38388F108

At least one of the following other identifiers:

- ISIN US38388F1084

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 870.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 60586.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025535878633 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 452

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 488.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 22488.56000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.009478387021

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 453

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 DK0010244425

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 10.00000000

b. Units Number of shares

| | |
|---|----------------|
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 27099.30000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.011421703008 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 454

Item C.1. Identification of investment.

a. Name of issuer (if any).

ChampionX Corp

b. LEI (if any) of issuer. (1)

549300EP2909K6DYYP38

c. Title of the issue or description of the investment.

ChampionX Corp

d. CUSIP (if any).

15872M104

At least one of the following other identifiers:

- ISIN

US15872M1045

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

214.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4992.62000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.002104269220

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). Finning International Inc

b. LEI (if any) of issuer. (1) 549300QLDCP11KB6XW55

c. Title of the issue or description of the investment. Finning International Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA3180714048

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1846.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

| | |
|---|----------------|
| e. Value. (4). | 48050.28000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.020252037050 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 456

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 | 367.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 36079.77000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015206755066 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 457

Item C.1. Identification of investment.

a. Name of issuer (if any). Eutelsat Communications SA

b. LEI (if any) of issuer. [\(1\)](#) 549300EFWH9UR17YSK05

c. Title of the issue or description of the investment. Eutelsat Communications SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010221234

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1132.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 13093.20000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.005518468810 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|-------------------------------------|
| a. Name of issuer (if any). | 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 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 | 21HLKBB4FWL |
| 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) | -382.08000000 |
| f. Exchange rate. | 109.94765000 |
| g. Percentage value compared to net assets of the Fund. | -0.00016103752 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 89633.65000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 9813000.00000000
Description of currency purchased. Japan Yen

iii. Settlement date. 2021-11-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) -382.08000000

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: 459

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 | 221.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 52151.58000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021980636334 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 460**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Workday Inc
- b. LEI (if any) of issuer. (1) 549300J0DYC0N31V7G13
- c. Title of the issue or description of the investment. Workday Inc
- d. CUSIP (if any). 98138H101

At least one of the following other identifiers:

- ISIN US98138H1014

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 384.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 104893.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.044210061487

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 461

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | RTL Group SA |
| b. LEI (if any) of issuer. (1) | 5493000C8J3C3SZYS040 |
| c. Title of the issue or description of the investment. | RTL Group SA |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | LU0061462528 |
|--------|--------------|

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) | Euro Member Countries |
| e. Value. (4) | 1865.00000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.000786052632 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------|
| a. ISO country code. (8) | LUXEMBOURG |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 462

Item C.1. Identification of investment.

a. Name of issuer (if any). Royal Caribbean Cruises Ltd

b. LEI (if any) of issuer. [\(1\)](#) K2NEH8QNVW44JIWK7Z55

c. Title of the issue or description of the investment. Royal Caribbean Cruises Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN LR0008862868

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 277.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 22916.21000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.009658631208

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Equity-common

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | LIBERIA |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|---|---|

| | |
|---|----------------|
| i. If Yes, provide the value of the securities on loan. | 22437.86000000 |
|---|----------------|

Schedule of Portfolio Investments Record: 463

Item C.1. Identification of investment.

| | |
|-----------------------------|---------|
| a. Name of issuer (if any). | NOV Inc |
|-----------------------------|---------|

| | |
|--------------------------------|----------------------|
| b. LEI (if any) of issuer. (1) | 549300EHF3IW1AR6U008 |
|--------------------------------|----------------------|

| | |
|---|---------|
| c. Title of the issue or description of the investment. | NOV Inc |
|---|---------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 62955J103 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US62955J1034 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 851.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 11207.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.004723763276 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 464

Item C.1. Identification of investment.

a. Name of issuer (if any).

Teck Resources Ltd

b. LEI (if any) of issuer. [\(1\)](#)

T8KI5SQ2JRWHL7XY0E11

c. Title of the issue or description of the investment.

Teck Resources Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA8787422044

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

2652.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Canada Dollar

e. Value. [\(4\)](#)

59802.16000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.025205171750

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.

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: 465

Item C.1. Identification of investment.

- a. Name of issuer (if any). Dixons Carphone PLC
- b. LEI (if any) of issuer. [\(1\)](#) 2138001E12GWLLDQQF16
- c. Title of the issue or description of the investment. Dixons Carphone PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B4Y7R145 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 4868.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 9350.30000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.003940926505 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 466**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ralph Lauren Corp
- b. LEI (if any) of issuer. [\(1\)](#) HO1QNWM0IXBZ0QSMMO20
- c. Title of the issue or description of the investment. Ralph Lauren Corp
- d. CUSIP (if any). 751212101

At least one of the following other identifiers:

- ISIN US7512121010

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 379.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44013.27000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018550534456

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 467

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 | 1016.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 203819.76000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.085905125448 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 468

Item C.1. Identification of investment.

a. Name of issuer (if any).

Norfolk Southern Corp

b. LEI (if any) of issuer. (1)

54930036C8MWP850MI84

c. Title of the issue or description of the investment.

Norfolk Southern Corp

d. CUSIP (if any).

655844108

At least one of the following other identifiers:

- ISIN

US6558441084

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

311.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

78850.94000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.033233774254

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 469

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | SGS SA |
| b. LEI (if any) of issuer. (1) | 2138007JNS19JHNA2336 |
| c. Title of the issue or description of the investment. | SGS SA |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| - ISIN | CH0002497458 |

Item C.2. Amount of each investment.

| | |
|------------------------------|-------------|
| Balance. (2) | |
| a. Balance | 10.00000000 |

| | |
|---|-------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 31428.39000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.013246310296 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 470

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 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

21GTKBBWCGF

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)

-1849.13000000

f. Exchange rate.

21.53213400

g. Percentage value compared to net assets of the Fund.

-0.00077936380

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 | Morgan Stanley Capital Services LLC | I7331LVCZKQKX5T7XV54 |

i. Amount and description of currency sold.

Amount of currency sold. 1436662.79000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 30894600.00000000

Description of currency purchased. Czech Republic Koruna

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1849.13000000

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: 471

Item C.1. Identification of investment.

a. Name of issuer (if any).

Sealed Air Corp

b. LEI (if any) of issuer. (1)

Q0M0CZB4YN6JZ65WXI09

c. Title of the issue or description of the investment.

Sealed Air Corp

d. CUSIP (if any).

81211K100

At least one of the following other identifiers:

- ISIN

US81211K1007

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1509.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

92094.27000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.038815519248

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 472

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 995.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|-----------------|
| e. Value. (4) . | 300370.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.126598981738 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 473

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Suncor Energy Inc |
| b. LEI (if any) of issuer. (1) | 549300W70ZOQDVLCHY06 |
| c. Title of the issue or description of the investment. | Suncor Energy Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA8672241079 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1483.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 27693.48000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.011672135584 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 21GTKBBVMJ2

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). | 3840.01000000 |
| f. Exchange rate. | 1.41925861 |
| g. Percentage value compared to net assets of the Fund. | 0.001618471834 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|--|--|
| a. Liquidity classification information. (10). | |
|--|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|---------|
| 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. | 479370.02000000 |
|--------------------------|-----------------|

| | |
|-------------------------------|----------------------|
| Description of currency sold. | United States Dollar |
|-------------------------------|----------------------|

ii. Amount and description of currency purchased.

| | |
|-------------------------------|-----------------|
| Amount of currency purchased. | 685800.00000000 |
|-------------------------------|-----------------|

| | |
|------------------------------------|--------------------|
| Description of currency purchased. | New Zealand Dollar |
|------------------------------------|--------------------|

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-10-15 |
|-----------------------|------------|

| | |
|--|---------------|
| iv. Unrealized appreciation or depreciation. (24) | 3840.01000000 |
|--|---------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 475

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 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 | 21HQB8BT8M5 |
|--|-------------|

| | |
|---|------------------|
| 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) | -8261.52000000 |
|---------------|----------------|

| | |
|-------------------|------------|
| f. Exchange rate. | 0.72725784 |
|-------------------|------------|

g. Percentage value compared to net assets of the Fund. -0.00348203192

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 | I7331LVCZKQKXST7XV54 |

i. Amount and description of currency sold.

Amount of currency sold. 2631275.00000000

Description of currency sold. United Kingdom Pound

ii. Amount and description of currency purchased.

| | |
|---|----------------------|
| Amount of currency purchased. | 3609815.65000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-11-10 |
| iv. Unrealized appreciation or depreciation. (24). | -8261.52000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 476

Item C.1. Identification of investment.

| | |
|---|---------------------|
| a. Name of issuer (if any). | Enel SpA |
| b. LEI (if any) of issuer. (1). | WOCMU6HCI0JWNPRZS33 |
| c. Title of the issue or description of the investment. | Enel SpA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0003128367 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 10639.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 96925.95000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.040851956130 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8) 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: 477

Item C.1. Identification of investment.

- a. Name of issuer (if any). Eurazeo SE
- b. LEI (if any) of issuer. (1) 969500C656AA39O94N60
- c. Title of the issue or description of the investment. Eurazeo SE

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121121 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 635.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 65323.83000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.027532422817 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 478**Item C.1. Identification of investment.**

a. Name of issuer (if any). A O Smith Corp

b. LEI (if any) of issuer. (1) 549300XG4US7UJNECY36

c. Title of the issue or description of the investment. A O Smith Corp

d. CUSIP (if any). 831865209

At least one of the following other identifiers:

- ISIN US8318652091

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 711.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 51703.92000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.021791958413

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 479

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 | 301.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 213409.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.089946759415 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 480**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ViacomCBS Inc
- b. LEI (if any) of issuer. (1) 5KYC8KF17ROCY24M3H09
- c. Title of the issue or description of the investment. ViacomCBS Inc
- d. CUSIP (if any). 92556H206

At least one of the following other identifiers:

- ISIN US92556H2067

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 829.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 34362.05000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.014482777410

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 481

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Targa Resources Corp |
| b. LEI (if any) of issuer. (1) | 5493003QENHHS261UR94 |
| c. Title of the issue or description of the investment. | Targa Resources Corp |
| d. CUSIP (if any). | 87612G101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US87612G1013 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 621.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 27274.32000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011495469728 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 482

Item C.1. Identification of investment.

- | | |
|---|-------------------------------|
| a. Name of issuer (if any). | Industria de Diseno Textil SA |
| b. LEI (if any) of issuer. (1) | 549300TTCXZOGZM2EY83 |
| c. Title of the issue or description of the investment. | Industria de Diseno Textil SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | ES0148396007 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- | | |
|---|-----------------------|
| a. Balance | 757.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 25860.18000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.010899443739 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|-------|
| a. ISO country code. (8) | 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: 483

Item C.1. Identification of investment.

a. Name of issuer (if any). Tyson Foods Inc

b. LEI (if any) of issuer. [\(1\)](#) WD6L6041MNRW1JE49D58

c. Title of the issue or description of the investment. Tyson Foods Inc

d. CUSIP (if any). 902494103

At least one of the following other identifiers:

- ISIN US9024941034

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1060.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 83231.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.035079948466 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 484

Item C.1. Identification of investment.

- a. Name of issuer (if any). Becton Dickinson and Co
- b. LEI (if any) of issuer. (1) ICE2EP6D98PQUILVRZ91
- c. Title of the issue or description of the investment. Becton Dickinson and Co
- d. CUSIP (if any). 075887109

At least one of the following other identifiers:

- ISIN US0758871091

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 362.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 91115.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.038402949092

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 485

Item C.1. Identification of investment.

a. Name of issuer (if any). Johnson Matthey PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138001AVBSD1HSC6Z10

c. Title of the issue or description of the investment. Johnson Matthey PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BZ4BQC70

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1127.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 45563.23000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.019203805308 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 486

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | STMicroelectronics NV |
| b. LEI (if any) of issuer. (1) | 213800Z8NOHIKRI42W10 |
| c. Title of the issue or description of the investment. | STMicroelectronics NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0000226223 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1365.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 60806.24000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.025628367314 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 487

Item C.1. Identification of investment.

a. Name of issuer (if any). Ingredion Inc

b. LEI (if any) of issuer. [\(1\)](#) PKSTQ48QDN0XSVS7YK88

c. Title of the issue or description of the investment. Ingredion Inc

d. CUSIP (if any). 457187102

At least one of the following other identifiers:

- ISIN US4571871023

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 628.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|----------------|
| e. Value. (4). | 55176.08000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023255390322 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 488

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 | 354.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 103428.18000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.043592489647 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 489

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 4680.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 285067.82000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.120149228114 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | FINLAND |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | 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 | 75.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 59739.04000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.025178568188 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 491**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 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 | 21GTKBBV98G |
| 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) | -11748.21000000 |
| f. Exchange rate. | 8.62691241 |

g. Percentage value compared to net assets of the Fund. -0.00495158788

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 | Citibank, National Association | E57ODZWZ7FF32TWEFA76 |

i. Amount and description of currency sold.

Amount of currency sold. 1396623.75000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

| | |
|---|-------------------|
| Amount of currency purchased. | 11947200.00000000 |
| Description of currency purchased. | Sweden Krona |
| iii. Settlement date. | 2021-10-13 |
| iv. Unrealized appreciation or depreciation. (24). | -11748.21000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 492

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Kohl's Corp |
| b. LEI (if any) of issuer. (1). | 549300JF6LPRTJRJ0FH50 |
| c. Title of the issue or description of the investment. | Kohl's Corp |
| d. CUSIP (if any). | 500255104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5002551043 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 485.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 27839.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011733468763 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 493

Item C.1. Identification of investment.

- a. Name of issuer (if any). Dollar Tree Inc
- b. LEI (if any) of issuer. (1) 549300PMSTQITB1WHR43
- c. Title of the issue or description of the investment. Dollar Tree Inc

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 256746108 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2567461080 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 304.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 27524.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011600771277 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 494

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 678.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 102852.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.043349896524

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 495

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 | 21HSKBBXRGX |
| 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) | 1.28000000 |
| f. Exchange rate. | 5.19255000 |
| g. Percentage value compared to net assets of the Fund. | 0.000000539489 |

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. 95.01000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 500.00000000

Description of currency purchased. Brazil Real

iii. Settlement date. 2021-10-04

iv. Unrealized appreciation or depreciation.
[\(24\)](#). 1.28000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 496****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 | 646.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 167785.58000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.070717585470 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 497

Item C.1. Identification of investment.

- a. Name of issuer (if any). Accor SA
- b. LEI (if any) of issuer. [\(1\)](#) 969500QZC2Q0TK11NV07
- c. Title of the issue or description of the investment. Accor SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120404

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 515.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 17759.50000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.007485202001

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 498

Item C.1. Identification of investment.

a. Name of issuer (if any). Canadian Utilities Ltd

b. LEI (if any) of issuer. [\(1\)](#) LWV4QIQODEH3VBHUFEX07

c. Title of the issue or description of the investment. Canadian Utilities Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA1367178326

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 2932.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 82987.93000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.034977416013 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 499

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.

Intercontinental Exchange Inc

d. CUSIP (if any).

45866F104

At least one of the following other identifiers:

- ISIN

US45866F1049

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

727.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

86898.31000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.036625547109

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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). 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 967.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 130670.71000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.055074560656 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 501

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Bausch Health Cos Inc |
| b. LEI (if any) of issuer. (1) | B3BS7ACMDUWISF18KY76 |
| c. Title of the issue or description of the investment. | Bausch Health Cos Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA0717341071 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 834.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 24299.80000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.010241781107 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Occidental Petroleum Corp

b. LEI (if any) of issuer. [\(1\)](#) IM7X0T3ECJW4C1T7ON55

c. Title of the issue or description of the investment. Occidental Petroleum Corp

d. CUSIP (if any). 674599105

At least one of the following other identifiers:

- ISIN US6745991058

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 864.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|----------------|
| e. Value. (4). | 22196.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009355147456 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 503

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | MAN SE |
| b. LEI (if any) of issuer. (1) | 52990018UPG26YRFSM46 |
| c. Title of the issue or description of the investment. | MAN SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0005937007 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 62.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 5409.96000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.002280167989 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 504

Item C.1. Identification of investment.

- a. Name of issuer (if any). Pembina Pipeline Corp
- b. LEI (if any) of issuer. [\(1\)](#) 5493002W3L9YICM6FU21
- c. Title of the issue or description of the investment. Pembina Pipeline Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA7063271034

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. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 64913.80000000
- f. Exchange rate. 1.26165000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.027359605037 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

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 | 235.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 76480.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032234796190 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 506

Item C.1. Identification of investment.

a. Name of issuer (if any). ICA Gruppen AB

b. LEI (if any) of issuer. (1) 549300ZEFN8VKPK9I111

c. Title of the issue or description of the investment. ICA Gruppen AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000652216

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1334.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Sweden Krona

e. Value. (4) 66364.16000000

f. Exchange rate. 8.62945000

g. Percentage value compared to net assets of the Fund. 0.027970896885

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 507

Item C.1. Identification of investment.

a. Name of issuer (if any). Henkel AG & Co KGaA

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300VZCL1HTH4O4Y49 |
| c. Title of the issue or description of the investment. | Henkel AG & Co KGaA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0006048408 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 338.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 30421.65000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.012821993606 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 508**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Orion Oyj
- b. LEI (if any) of issuer. [\(1\)](#) 74370029VAHCXDR7B745
- c. Title of the issue or description of the investment. Orion Oyj
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009014377

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 948.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 38669.02000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.016298061650

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 509

Item C.1. Identification of investment.

- a. Name of issuer (if any). Kellogg Co
- b. LEI (if any) of issuer. [\(1\)](#) LONONJOYIBXOHXWDB86
- c. Title of the issue or description of the investment. Kellogg Co

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 487836108 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4878361082 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 1053.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 66486.42000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028022426533 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 510

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 486.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 134670.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.056760418063

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 511

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

21HNKBB492H

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).

-11473.25000000

f. Exchange rate.

774.26220000

g. Percentage value compared to net assets of the Fund.

-0.00483569885

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. 483628000.00000000

Description of currency sold. Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 613157.53000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation.
(24). -11473.25000000

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: 512

Item C.1. Identification of investment.

a. Name of issuer (if any). Tryg A/S

b. LEI (if any) of issuer. (1). 213800ZRS8AC4LSTCE39

c. Title of the issue or description of the investment. Tryg A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060636678

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 4038.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 99982.19000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.042140087764 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 513

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pearson PLC

b. LEI (if any) of issuer. (1)

2138004JBXWWJKIURC57

c. Title of the issue or description of the investment.

Pearson PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0006776081

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1740.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

18349.35000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.007733809585

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 514

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 | 180.00000000 |

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 36750.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015489493772 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 515

Item C.1. Identification of investment.

a. Name of issuer (if any).

Trane Technologies PLC

b. LEI (if any) of issuer. (1)

549300BURLR9SLYY2705

c. Title of the issue or description of the investment.

Trane Technologies PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BK9ZQ967

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

469.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

93096.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039237935082

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 516

Item C.1. Identification of investment.

a. Name of issuer (if any). Newmont Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300VSP3RIX7FGDZ51

c. Title of the issue or description of the investment. Newmont Corp

d. CUSIP (if any). 651639106

At least one of the following other identifiers:

- ISIN US6516391066

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance 1386.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 80374.14000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.033875766410 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 517

Item C.1. Identification of investment.

a. Name of issuer (if any).

Alexandria Real Estate Equities Inc

b. LEI (if any) of issuer. (1)

MGCJBT4MKTQBVLNUIS88

c. Title of the issue or description of the investment.

Alexandria Real Estate Equities Inc

d. CUSIP (if any).

015271109

At least one of the following other identifiers:

- ISIN

US0152711091

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

370.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

76356.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032182596394

Item C.3. Payoff profile.

a. 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: 518

Item C.1. Identification of investment.

a. Name of issuer (if any). Pinnacle West Capital Corp
b. LEI (if any) of issuer. [\(1\)](#) TWSEY0NEDUDCKS27AH81
c. Title of the issue or description of the investment. Pinnacle West Capital Corp
d. CUSIP (if any). 723484101

At least one of the following other identifiers:

- ISIN US7234841010

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) . | 57905.70000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.024405859484 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) . | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|---------------------------------------|---------------|
| a. Asset type. (6) . | Equity-common |
| b. Issuer type. (7) . | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) . | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) . | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) . | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) . | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 519

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Saipem SpA |
| b. LEI (if any) of issuer. (1) | 549300PHV8MBDHWB8X12 |
| c. Title of the issue or description of the investment. | Saipem SpA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0005252140 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 858.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 2033.08000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.000856894309 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 520

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

321.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

67775.94000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.028565928191 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Trimble Inc |
| b. LEI (if any) of issuer. (1) | 549300E2MI7NSZFQWS19 |
| c. Title of the issue or description of the investment. | Trimble Inc |
| d. CUSIP (if any). | 896239100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8962391004 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1320.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 124370.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.052419131560 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 522

Item C.1. Identification of investment.

a. Name of issuer (if any).

Willis Towers Watson PLC

b. LEI (if any) of issuer. (1)

549300WHC56FF48KL350

c. Title of the issue or description of the investment.

Willis Towers Watson PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BDB6Q211

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

352.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

77693.44000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032745915851

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 523

Item C.1. Identification of investment.

a. Name of issuer (if any). China Everbright Bank Co Ltd

| | |
|---|------------------------------|
| b. LEI (if any) of issuer. (1) | 549300U6PKQ4H1P34E17 |
| c. Title of the issue or description of the investment. | China Everbright Bank Co Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE100001QW3 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 345000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 123655.67000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.052117890060 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 524**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Kerry Group PLC
- b. LEI (if any) of issuer. (1) 635400TLVVBNXLFWC59
- c. Title of the issue or description of the investment. Kerry Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE0004906560

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 503.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 73764.55000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.031089983235

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 525

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 | 1024.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 229222.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.096611727084 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 526

Item C.1. Identification of investment.

a. Name of issuer (if any). Nuance Communications Inc

b. LEI (if any) of issuer. [\(1\)](#) AEMSOT3SS15TNMJCE605

c. Title of the issue or description of the investment. Nuance Communications Inc

d. CUSIP (if any). 67020Y100

At least one of the following other identifiers:

- ISIN US67020Y1001

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2749.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 151332.45000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.063782986996

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 527

Item C.1. Identification of investment.

a. Name of issuer (if any). Best Buy Co Inc

b. LEI (if any) of issuer. (1) HL5XPTVRV008TUN5LL90

c. Title of the issue or description of the investment. Best Buy Co Inc

d. CUSIP (if any). 086516101

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0865161014 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 397.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 46254.47000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019495146338 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 528**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chevron Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Chevron Corp
- d. CUSIP (if any). 166764100

At least one of the following other identifiers:

- ISIN US1667641005

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 571.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 55255.67000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.023288935592

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 529

Item C.1. Identification of investment.

| | |
|---|------------------------------------|
| a. Name of issuer (if any). | Johnson Controls International plc |
| b. LEI (if any) of issuer. (1) | 549300XQ6S1GYKGBL205 |
| c. Title of the issue or description of the investment. | Johnson Controls International plc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00BY7QL619 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1024.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 76595.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032283034111 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 530

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

449.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

298001.30000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.125600378787

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 531

Item C.1. Identification of investment.

a. Name of issuer (if any). KeyCorp

b. LEI (if any) of issuer. [\(1\)](#) RKPI3RZGV1V1FJTH5T61

c. Title of the issue or description of the investment. KeyCorp

d. CUSIP (if any). 493267108

At least one of the following other identifiers:

- ISIN US4932671088

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1685.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 34239.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014430999090 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 532

Item C.1. Identification of investment.

a. Name of issuer (if any).

Micro Focus International PLC

b. LEI (if any) of issuer. (1)

213800F8E4X648142844

c. Title of the issue or description of the investment.

Micro Focus International PLC

d. CUSIP (if any).

594837403

At least one of the following other identifiers:

- ISIN

US5948374039

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

345.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2083.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.000878271569

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 533

Item C.1. Identification of investment.

| | |
|-----------------------------|-------------------------------|
| a. Name of issuer (if any). | Bank of Communications Co Ltd |
|-----------------------------|-------------------------------|

| | |
|--|----------------------|
| b. LEI (if any) of issuer. (1) | 549300AX1UM10U30HK09 |
|--|----------------------|

| | |
|---|-------------------------------|
| c. Title of the issue or description of the investment. | Bank of Communications Co Ltd |
|---|-------------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE100000205 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|------------|-----------------|
| a. Balance | 226000.00000000 |
|------------|-----------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|---|------------------|
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 129792.42000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.054704382550 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 534

Item C.1. Identification of investment.

a. Name of issuer (if any). Bank of China Ltd

b. LEI (if any) of issuer. (1) 54930053HGCFWVHYZX42

c. Title of the issue or description of the investment. Bank of China Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CNE1000001Z5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 357000.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Hong Kong Dollar

e. Value. (4) 125104.76000000

f. Exchange rate. 7.77745000

g. Percentage value compared to net assets of the Fund. 0.052728646633

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 535

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Waste Management Inc |
| b. LEI (if any) of issuer. (1) | 549300YX8JIID70NFS41 |
| c. Title of the issue or description of the investment. | Waste Management Inc |
| d. CUSIP (if any). | 94106L109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US94106L1098 |
|--------|--------------|

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) . | 142080.76000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.059883622233 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 536

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Entergy Corp |
| b. LEI (if any) of issuer. (1) | 4XM3TW50JULSLG8BNC79 |
| c. Title of the issue or description of the investment. | Entergy Corp |
| d. CUSIP (if any). | 29364G103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US29364G1031 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 880.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 97336.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.041025119521 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 537

Item C.1. Identification of investment.

a. Name of issuer (if any). IHS Markit Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300HLPTRASHS0E726

c. Title of the issue or description of the investment. IHS Markit Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG475671050

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1109.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 133745.40000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.056370468521 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | BERMUDA |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Cenovus Energy Inc |
| b. LEI (if any) of issuer. (1) | 549300EIRQ0Z2B9C1W06 |
| c. Title of the issue or description of the investment. | Cenovus Energy Inc |
| d. CUSIP (if any). | 15135U117 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA15135U1176 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 200.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 914.68000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.000385515615 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.a. Type of derivative instrument [\(21\)](#) Warrant

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 | N/A | N/A |

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 ☒ Purchased3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. Cenovus Energy Inc

Title of issue. Cenovus Energy Inc

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). CA15135U1093

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 1.00000000

v. Exercise price or rate. 6.54000000

vi. Exercise Price Currency Code Canada Dollar

vii. Expiration date. 2026-01-01

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 169.74000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ 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). | Elisa Oyj |
| b. LEI (if any) of issuer. (1) | 743700TU2S3DXWGU7H32 |
| c. Title of the issue or description of the investment. | Elisa OYJ |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009007884 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1116.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 71525.18000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.030146142653 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | FINLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 540

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Atos SE |
| b. LEI (if any) of issuer. (1) | 5493001EZOOA66PTBR68 |
| c. Title of the issue or description of the investment. | Atos SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000051732 |
|--------|--------------|

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). | 12841.89000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005412547691 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 541

Item C.1. Identification of investment.

| | |
|---|------------------------------|
| a. Name of issuer (if any). | Casino Guichard Perrachon SA |
| b. LEI (if any) of issuer. (1) | 969500VHL8F83GBL6L29 |
| c. Title of the issue or description of the investment. | Casino Guichard Perrachon SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000125585 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 448.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 13014.40000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005485256506 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 542

Item C.1. Identification of investment.

a. Name of issuer (if any). BHP Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300C116EOWV835768

c. Title of the issue or description of the investment. BHP Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BH0P3Z91

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1449.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 45058.00000000

f. Exchange rate. 0.72735200

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.018990863017 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
|--------------------------|--|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Danske Bank A/S |
| b. LEI (if any) of issuer. (1) | MAES062Z21O4RZ2U7M96 |
| c. Title of the issue or description of the investment. | Danske Bank A/S |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DK0010274414 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 858.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 14397.68000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.006068275747 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 544

Item C.1. Identification of investment.

a. Name of issuer (if any). Evonik Industries AG

b. LEI (if any) of issuer. [\(1\)](#) 41GUOJQTALQHLLF39XJ34

c. Title of the issue or description of the investment. Evonik Industries AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000EVNK013

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1232.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 41597.32000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.017532269652

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 545

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 | 76.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 221102.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.093189274995 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 546**Item C.1. Identification of investment.**

- a. Name of issuer (if any). JBG SMITH Properties
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. JBG SMITH Properties
- d. CUSIP (if any). 46590V100

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US46590V1008 |
|--------|--------------|

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- | | |
|---|----------------------|
| a. Balance | 232.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 6990.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.002946184274 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#)

Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Fluor Corp
- b. LEI (if any) of issuer. [\(1\)](#) CQ7WZ4NOFWT7FAE6Q943
- c. Title of the issue or description of the investment. Fluor Corp

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 343412102 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3434121022 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 716.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 11928.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005027601068 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 11554.56000000

Schedule of Portfolio Investments Record: 548**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 492.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 28673.76000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.012085300021

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 549

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Citrix Systems Inc |
| b. LEI (if any) of issuer. (1) | HCTKJGUQOPZ5NBK7NP58 |
| c. Title of the issue or description of the investment. | Citrix Systems Inc |
| d. CUSIP (if any). | 177376100 |

At least one of the following other identifiers:

- ISIN US1773761002

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 604.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 62133.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.026187767044 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| 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: 550

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 3076.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 61610.21000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.025967221328

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 551

Item C.1. Identification of investment.

- a. Name of issuer (if any). Smiths Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800MJL6IPZS3ASA11
- c. Title of the issue or description of the investment. Smiths Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B1WY2338

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1381.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 27408.70000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.011552107665 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 552

Item C.1. Identification of investment.

- a. Name of issuer (if any). Helmerich & Payne Inc
- b. LEI (if any) of issuer. [\(1\)](#) 254900NAOGHJ88RZ4C73
- c. Title of the issue or description of the investment. Helmerich & Payne Inc
- d. CUSIP (if any). 423452101

At least one of the following other identifiers:

- ISIN US4234521015

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 490.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13190.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005559604862

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 553

Item C.1. Identification of investment.

a. Name of issuer (if any). Cigna Corp

b. LEI (if any) of issuer. [\(1\)](#) 45RS2W538ZOGNWLVI82

c. Title of the issue or description of the investment. Cigna Corp

d. CUSIP (if any). 125523100

At least one of the following other identifiers:

- ISIN US1255231003

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 492.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 104131.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.043889048550 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 554

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Admiral Group PLC
- b. LEI (if any) of issuer. (1)

213800FGVM7Z9EJB2685
- c. Title of the issue or description of the investment.

Admiral Group PLC
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B02J6398

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1243.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

61759.89000000
- f. Exchange rate.

0.72735200
- g. Percentage value compared to net assets of the Fund.

0.026030307847

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 555

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 285.00000000

b. Units Number of shares

| | |
|---|-------------------|
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 31455.79000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.013257858737 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 556

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 | 21EBKBB04W5 |
| 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) | 1603.78000000 |
| f. Exchange rate. | 4.15801600 |
| g. Percentage value compared to net assets of the Fund. | 0.000675954687 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. 1903500.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 459394.23000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. [\(24\)](#) 1603.78000000

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: 557

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | People's United Financial Inc |
| b. LEI (if any) of issuer. (1) | ROPY7PEPIPIDJNF0BO69 |
| c. Title of the issue or description of the investment. | People's United Financial Inc |
| d. CUSIP (if any). | 712704105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7127041058 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 2269.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 37279.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015712484049 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 558

Item C.1. Identification of investment.

a. Name of issuer (if any). Resideo Technologies Inc

b. LEI (if any) of issuer. [\(1\)](#) 5493006TKFPYISY2DS54

c. Title of the issue or description of the investment. Resideo Technologies Inc

d. CUSIP (if any). 76118Y104

At least one of the following other identifiers:

- ISIN US76118Y1047

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 63.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 2031.12000000

f. Exchange rate.

| | |
|--|--|
| g. Percentage value compared to net assets of the Fund. | 0.000856068216 |
| Item C.3. Payoff profile. | |
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
| Item C.4. Asset and issuer type. | |
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |
| Item C.5. Country of investment or issuer. | |
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |
| Item C.6. Is the investment a Restricted Security? | |
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| Item C.7. Liquidity classification information. | |
| a. Liquidity classification information. (10) | |
| Category. | N/A |
| Item C.8. Fair value level. | |
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
| Item C.9. Debt securities. | |
| N/A | |
| Item C.10. Repurchase and reverse repurchase agreements. | |
| N/A | |
| Item C.11. Derivatives. | |
| N/A | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | M&T Bank Corp |
| b. LEI (if any) of issuer. (1) | 549300WYXDDBYRASEG81 |
| c. Title of the issue or description of the investment. | M&T Bank Corp |
| d. CUSIP (if any). | 55261F104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US55261F1049 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 381.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 53343.81000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022483132596 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 560

Item C.1. Identification of investment.

a. Name of issuer (if any). Schrodgers PLC

b. LEI (if any) of issuer. (1) 2138001YYBULX5SZ2H24

c. Title of the issue or description of the investment. Schrodgers PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0002405495

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 944.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 49078.82000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.020685541916

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 561

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 | 547.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 72400.92000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030515245995 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 562**Item C.1. Identification of investment.**

- a. Name of issuer (if any). O'Reilly Automotive Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300K2RLMQL149Q332
- c. Title of the issue or description of the investment. O'Reilly Automotive Inc
- d. CUSIP (if any). 67103H107

At least one of the following other identifiers:

- ISIN US67103H1077

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 119.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 70695.52000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.029796460923

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.11. Derivatives.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 563

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | W R Berkley Corp |
| b. LEI (if any) of issuer. (1) | SQOAGCLKBDWNVYV10V80 |
| c. Title of the issue or description of the investment. | W R Berkley Corp |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 084423102 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0844231029 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1102.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 82991.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034978971260 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 564

Item C.1. Identification of investment.

a. Name of issuer (if any). Great-West Lifeco Inc

b. LEI (if any) of issuer. (1) 549300X81X4VZEESFU46

c. Title of the issue or description of the investment. Great-West Lifeco Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA39138C1068

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2017.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 62397.27000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.026298948183

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 565

Item C.1. Identification of investment.

a. Name of issuer (if any). CVS Health Corp

b. LEI (if any) of issuer. (1) 549300EJG376EN5NQE29

c. Title of the issue or description of the investment. CVS Health Corp

d. CUSIP (if any). 126650100

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1266501006 |
|--------|--------------|

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) | 100298.79000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.042273527048 |

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 566**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UnipolSai Assicurazioni SpA
- b. LEI (if any) of issuer. (1) 815600E31C4E7006AB54
- c. Title of the issue or description of the investment. UnipolSai Assicurazioni SpA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0004827447

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 12165.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 34994.41000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.014749301937

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 567

Item C.1. Identification of investment.

a. Name of issuer (if any). Crown Castle International Corp

b. LEI (if any) of issuer. (1) 54930012H97VSM0I2R19

c. Title of the issue or description of the investment. Crown Castle International Corp

d. CUSIP (if any). 22822V101

At least one of the following other identifiers:

- ISIN US22822V1017

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 494.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 96176.86000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.040536232716 |

Item C.3. Payoff profile.

a. 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: 568

Item C.1. Identification of investment.

a. Name of issuer (if any).

Vifor Pharma AG

b. LEI (if any) of issuer. (1)

529900KO6CN2D9OE1F19

c. Title of the issue or description of the investment.

Vifor Pharma AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0364749348

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

380.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

54106.61000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.022804634445

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 569

Item C.1. Identification of investment.

a. Name of issuer (if any). Direct Line Insurance Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800FF2R23ALJQOP04

c. Title of the issue or description of the investment. Direct Line Insurance Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BY9D0Y18

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 8791.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 37346.69000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.015740731367 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 570

Item C.1. Identification of investment.

a. Name of issuer (if any).

DuPont de Nemours Inc

b. LEI (if any) of issuer. (1)

5493004JF0SDFLM8GD76

c. Title of the issue or description of the investment.

DuPont de Nemours Inc

d. CUSIP (if any).

26614N102

At least one of the following other identifiers:

- ISIN

US26614N1028

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

701.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

51888.02000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.021869552134

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 571

Item C.1. Identification of investment.

a. Name of issuer (if any). adidas AG

b. LEI (if any) of issuer. [\(1\)](#) 549300JSX0Z4CW0V5023

c. Title of the issue or description of the investment. adidas AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000A1EWWW0

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance 138.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|-----------------------|
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 48955.46000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.020633548644 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 572

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | Brixmor Property Group Inc |
| b. LEI (if any) of issuer. (1) | 5299007UXW6Y0W2EGZ95 |
| c. Title of the issue or description of the investment. | Brixmor Property Group Inc |
| d. CUSIP (if any). | 11120U105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US11120U1051 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1101.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 25818.45000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010881855547 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 573

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Worldline SA/France |
| b. LEI (if any) of issuer. (1) | 549300CJMQNCA0U4TS33 |
| c. Title of the issue or description of the investment. | Worldline SA/France |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0011981968 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 725.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4). | 64556.15000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.027208864166 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 574

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Illumina Inc |
| b. LEI (if any) of issuer. (1) | SQ95QG8SR5Q56LSNF682 |
| c. Title of the issue or description of the investment. | Illumina Inc |
| d. CUSIP (if any). | 452327109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4523271090 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 183.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 83660.28000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.035260795363 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 575

Item C.1. Identification of investment.

a. Name of issuer (if any). Bureau Veritas SA

b. LEI (if any) of issuer. [\(1\)](#) 969500TPU5T3HA5D1F11

c. Title of the issue or description of the investment. Bureau Veritas SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0006174348

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 963.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 32005.50000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.013489548278 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | FRANCE |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Walt Disney Co/The |
| b. LEI (if any) of issuer. (1) | 549300GZKULIZ0WOW665 |
| c. Title of the issue or description of the investment. | Walt Disney Co/The |
| d. CUSIP (if any). | 254687106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2546871060 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1074.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 194716.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.082068193917 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 577

Item C.1. Identification of investment.

a. Name of issuer (if any).

DNB Bank ASA

b. LEI (if any) of issuer. (1)

549300GKFG0RYRRQ1414

c. Title of the issue or description of the investment.

DNB Bank ASA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NO0010161896

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1818.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Norway Krone

e. Value. (4)

38372.06000000

f. Exchange rate.

8.69425000

g. Percentage value compared to net assets of the Fund.

0.016172900154

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 578

Item C.1. Identification of investment.

a. Name of issuer (if any). Lagardere SA

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 969500VX2NV2AQQ65G45 |
| c. Title of the issue or description of the investment. | Lagardere SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000130213 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 819.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 22658.16000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009549869341 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 579**Item C.1. Identification of investment.**

a. Name of issuer (if any). Garmin Ltd

b. LEI (if any) of issuer. [\(1\)](#) 2549001E0HIPIJQ0W046

c. Title of the issue or description of the investment. Garmin Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0114405324

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 605.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 105530.15000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.044478419434

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 580

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 | 562.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 138802.76000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.058502024094 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 581

Item C.1. Identification of investment.

a. Name of issuer (if any).

Signet Jewelers Ltd

b. LEI (if any) of issuer. (1)

549300N3XPGE91WV7M22

c. Title of the issue or description of the investment.

Signet Jewelers Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

BMG812761002

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

287.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22730.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.009580316763

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) BERMUDA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 582

Item C.1. Identification of investment.

a. Name of issuer (if any). Dick's Sporting Goods Inc

b. LEI (if any) of issuer. (1) 529900SSBV5I4LWSK313

c. Title of the issue or description of the investment. Dick's Sporting Goods Inc

d. CUSIP (if any). 253393102

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2533931026 |
|--------|--------------|

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) | 77867.93000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032819459188 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 77023.07000000

Schedule of Portfolio Investments Record: 583**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Gartner Inc
- b. LEI (if any) of issuer. (1) PP55B5R38BFB8O8HH686
- c. Title of the issue or description of the investment. Gartner Inc
- d. CUSIP (if any). 366651107

At least one of the following other identifiers:

- ISIN US3666511072

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 575.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 177525.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.074822727432

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 584

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 KRW / 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 | 21HCKBB7BXJ |
| 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) | -11422.14000000 |
| f. Exchange rate. | 1159.53965517 |
| g. Percentage value compared to net assets of the Fund. | -0.00481415722 |

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. [\(8\)](#) 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 [\(21\)](#) 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. | 957682.66000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|---------------------|
| Amount of currency purchased. | 1097226600.00000000 |
| Description of currency purchased. | Korea (South) Won |

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) -11422.14000000

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: 585

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Marsh & McLennan Cos Inc |
| b. LEI (if any) of issuer. (1) | 549300XMP3KDCKJXIU47 |
| c. Title of the issue or description of the investment. | Marsh & McLennan Cos Inc |
| d. CUSIP (if any). | 571748102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5717481023 |
|--------|--------------|

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) | 118371.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.049890781676 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 586

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

589.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

39351.09000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016585537746

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 587

Item C.1. Identification of investment.

a. Name of issuer (if any). Walmart Inc

b. LEI (if any) of issuer. [\(1\)](#) Y87794H0US1R65VBXU25

c. Title of the issue or description of the investment. Walmart Inc

d. CUSIP (if any). 931142103

At least one of the following other identifiers:

- ISIN US9311421039

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1159.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 171647.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.072345460432 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 588

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Symrise AG |
| b. LEI (if any) of issuer. (1) | 529900D82I6R9601CF26 |
| c. Title of the issue or description of the investment. | Symrise AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000SYM9999 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 710.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 101040.05000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.042585950305 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 589

Item C.1. Identification of investment.

a. Name of issuer (if any). HUGO BOSS AG

b. LEI (if any) of issuer. [\(1\)](#) 529900LFVU534EBRXD13

c. Title of the issue or description of the investment. HUGO BOSS AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000A1PHFF7

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 261.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

| | |
|---|----------------|
| e. Value. (4) . | 14572.93000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.006142139406 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) . | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|---------------------------------------|---------------|
| a. Asset type. (6) . | Equity-common |
| b. Issuer type. (7) . | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) . | GERMANY |
| b. Investment ISO country code. (9) . | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) . | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) . | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 590

Item C.1. Identification of investment.

| | |
|---|---------------------------------|
| a. Name of issuer (if any). | China Petroleum & Chemical Corp |
| b. LEI (if any) of issuer. (1) | 529900A2OB24EZ5B3J19 |
| c. Title of the issue or description of the investment. | China Petroleum & Chemical Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE1000002Q2 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 230000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 110661.60000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.046641202159 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 591

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 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 21GRKBB4LLW

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). | -10807.30000000 |
| f. Exchange rate. | 14.55371040 |
| g. Percentage value compared to net assets of the Fund. | -0.00455501695 |

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. 6734100.00000000

| | |
|-------------------------------|-------------------|
| Description of currency sold. | South Africa Rand |
|-------------------------------|-------------------|

ii. Amount and description of currency purchased.

| | |
|-------------------------------|-----------------|
| Amount of currency purchased. | 451899.45000000 |
|-------------------------------|-----------------|

| | |
|------------------------------------|----------------------|
| Description of currency purchased. | United States Dollar |
|------------------------------------|----------------------|

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-09-16 |
|-----------------------|------------|

| | |
|--|-----------------|
| iv. Unrealized appreciation or depreciation. (24) | -10807.30000000 |
|--|-----------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 592

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). | 25401T108 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US25401T1088 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|---------------|
| a. Balance | 3138.00000000 |
|------------|---------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|------------------|----------------------|
| d. Currency. (3) | United States Dollar |
|------------------|----------------------|

| | |
|---------------|----------------|
| e. Value. (4) | 21652.20000000 |
|---------------|----------------|

| | |
|-------------------|--|
| f. Exchange rate. | |
|-------------------|--|

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.009125881402 |
|---|----------------|

Item C.3. Payoff profile.

a. 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.

21369.28000000

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 | 1758.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 36320.20000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.015308090527 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 594**Item C.1. Identification of investment.**

a. Name of issuer (if any). New York Mercantile Exchange

b. LEI (if any) of issuer. (1) 5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment. NY HARB ULSD FUT JAN22 XNYM 20211231

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 BBG00JBBP8K4

Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 18.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 3262.90000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.001375233852

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-commodity

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 | New York Mercantile Exchange | 5493008GFNDTXFPHWI47 |

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. | NY Harb Ultra Low Sulfur Diesel |
| Index identifier, if any. | HOF2 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-12-31 |
| iv. Aggregate notional amount or contract value on trade date. | 1594921.10000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 3262.90000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 595

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | RTL Group SA |
| b. LEI (if any) of issuer. (1) | 5493000C8J3C3SZYS040 |
| c. Title of the issue or description of the investment. | RTL Group SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | LU0061462528 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|----------------------------------|-----------------------|
| Balance. (2) | |
| a. Balance | 289.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 17958.33000000 |
| f. Exchange rate. | 0.84691900 |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.007569004062 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|------------|
| a. ISO country code. (8) | LUXEMBOURG |
|--------------------------|------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | 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 | 2349.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 132272.19000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.055749545948 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 597

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

1023.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

322388.22000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.135878878879

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 598

Item C.1. Identification of investment.

a. Name of issuer (if any). Robert Half International Inc

| | |
|---|-------------------------------|
| b. LEI (if any) of issuer. (1) | 529900VPCUY9H3HLIC08 |
| c. Title of the issue or description of the investment. | Robert Half International Inc |
| d. CUSIP (if any). | 770323103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7703231032 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 701.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 72483.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030550009331 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 599**Item C.1. Identification of investment.**

- a. Name of issuer (if any). American Airlines Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. American Airlines Group Inc
- d. CUSIP (if any). 02376R102

At least one of the following other identifiers:

- ISIN US02376R1023

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 507.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10109.58000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.004260944758

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.11. Derivatives.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 600

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 | 21HBKBB5PTQ |
|--|-------------|

| | |
|---|------------------|
| 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) | -2666.52000000 |
| f. Exchange rate. | 0.91448034 |
| g. Percentage value compared to net assets of the Fund. | -0.00112387403 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 198940.34000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 179488.55000000
Description of currency purchased. Switzerland Franc

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. (24) -2666.52000000

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: 601

Item C.1. Identification of investment.

a. Name of issuer (if any). Smith & Nephew PLC
b. LEI (if any) of issuer. (1) 213800ZTMDN8S67S1H61
c. Title of the issue or description of the investment. Smith & Nephew PLC
d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0009223206 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 4175.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 79947.19000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.033695817256 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 602**Item C.1. Identification of investment.**

- a. Name of issuer (if any). International Consolidated Airlines Group SA
- b. LEI (if any) of issuer. [\(1\)](#) 959800TZHQRUSH1ESL13
- c. Title of the issue or description of the investment. International Consolidated Airlines Group SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0177542018

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 4711.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 10378.25000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.004374182700

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 603

Item C.1. Identification of investment.

a. Name of issuer (if any). Royal Bank of Canada

b. LEI (if any) of issuer. [\(1\)](#) ES7IP3U3RHIGC71XBU11

c. Title of the issue or description of the investment. Royal Bank of Canada

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA7800871021

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) | Canada Dollar |
| e. Value. (4) | 73754.84000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.031085890703 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 604

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).

74460D109

At least one of the following other identifiers:

- ISIN

US74460D1090

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

203.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

65692.83000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.027687947440

Item C.3. Payoff profile.

a. 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: 605

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 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 21HCKBB31GP

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) | 1696.25000000 |
| f. Exchange rate. | 3.83002960 |
| g. Percentage value compared to net assets of the Fund. | 0.000714928567 |

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 | Morgan Stanley Capital Services LLC | I7331LVCZKQKX5T7XV54 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 957173.62000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|------------------|
| Amount of currency purchased. | 3672500.00000000 |
| Description of currency purchased. | Poland Zloty |

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. (24) 1696.25000000

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: 606

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | London Metal Exchange |
| b. LEI (if any) of issuer. (1) | 213800NB8G5VRT1DXC91 |
| c. Title of the issue or description of the investment. | LME PRI ALUM FUTR NOV21 |
| 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 | BBG001XHG9F0 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. (2)

a. Balance -2.00000000

| | |
|---|----------------------|
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -5656.52000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.00238408709 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|--------|
| 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

London Metal Exchange

213800NB8G5VRT1DXC91

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.

Aluminum

Index identifier, if any.

LAX21 Comdty

Narrative description. (27)

iii. Expiration date.

2021-11-15

iv. Aggregate notional amount or contract value on trade date.

-130243.48000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24)

-5656.52000000

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: 607

Item C.1. Identification of investment.

a. Name of issuer (if any).

Swatch Group AG/The

b. LEI (if any) of issuer. (1)

529900NTES2LEON1JZ55

c. Title of the issue or description of the investment.

Swatch Group AG/The

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0012255144

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

301.00000000

| | |
|---|-------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 16556.05000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.006977976778 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 608

Item C.1. Identification of investment.

a. Name of issuer (if any).

New China Life Insurance Co Ltd

b. LEI (if any) of issuer. (1)

529900QCDGPLPB62KH67

c. Title of the issue or description of the investment.

New China Life Insurance Co Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CNE100001922

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

37000.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

108918.54000000

f. Exchange rate.

7.77745000

g. Percentage value compared to net assets of the Fund.

0.045906544303

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 609

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Veoneer Inc |
| b. LEI (if any) of issuer. (1) | 54930082R4LTC7PERT23 |
| c. Title of the issue or description of the investment. | Veoneer Inc |
| d. CUSIP (if any). | 92336X109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US92336X1090 |
|--------|--------------|

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|--------------------------------|------------------|
| a. Balance | 287.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 10274.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.004330496718 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

10167.20000000

Schedule of Portfolio Investments Record: 610

Item C.1. Identification of investment.

a. Name of issuer (if any).

Magna International Inc

b. LEI (if any) of issuer. (1)

95RWVLFZX6VGDZNNTN43

c. Title of the issue or description of the investment.

Magna International Inc

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA5592224011

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

729.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

57567.69000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.024263396401

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 611

Item C.1. Identification of investment.

| | |
|-----------------------------|----------------------------|
| a. Name of issuer (if any). | Stanley Black & Decker Inc |
|-----------------------------|----------------------------|

| | |
|--|----------------------|
| b. LEI (if any) of issuer. (1) | 549300DJ09SMT0561131 |
|--|----------------------|

| | |
|---|----------------------------|
| c. Title of the issue or description of the investment. | Stanley Black & Decker Inc |
|---|----------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 854502101 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8545021011 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|------------|--------------|
| a. Balance | 329.00000000 |
|------------|--------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 63585.83000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.026799897629 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 612

Item C.1. Identification of investment.

a. Name of issuer (if any).

BNP Paribas

b. LEI (if any) of issuer. (1)

R0MUWSFPU8MPRO8K5P83

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

21GRKBBWS5V

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)

-80131.19000000

f. Exchange rate.

1.41925861

g. Percentage value compared to net assets of the Fund.

-0.03377336882

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 | BNP Paribas | R0MUWSFPU8MPRO8K5P83 |

i. Amount and description of currency sold.

Amount of currency sold. 8939000.00000000
Description of currency sold. New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 6218227.63000000
Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-15

iv. Unrealized appreciation or depreciation. [\(24\)](#) -80131.19000000

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: 613

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 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 | 21HPKBB4275 |
| 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) | -19963.32000000 |
| f. Exchange rate. | 1.36647783 |
| g. Percentage value compared to net assets of the Fund. | -0.00841405911 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 | I7331LVCZKQKXST7XV54 |

i. Amount and description of currency sold.

Amount of currency sold. 1946800.00000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1404721.33000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-11-09

iv. Unrealized appreciation or depreciation. [\(24\)](#) -19963.32000000

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

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 | 21FRKBBWS3H |
| 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) | -5036.09000000 |
| f. Exchange rate. | 14.55371040 |
| g. Percentage value compared to net assets of the Fund. | -0.00212259077 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 465008.14000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 6694300.00000000
Description of currency purchased. South Africa Rand

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -5036.09000000

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: 615

Item C.1. Identification of investment.

a. Name of issuer (if any). London Metal Exchange

| | |
|---|-------------------------|
| b. LEI (if any) of issuer. (1) | 213800NB8G5VRT1DXC91 |
| c. Title of the issue or description of the investment. | LME PRI ALUM FUTR NOV21 |
| 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 | BBG001XHG9F0 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 41.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 260235.09000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.109682829832 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.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 | London Metal Exchange | 213800NB8G5VRT1DXC91 |

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. Aluminum

Index identifier, if any. LAX21 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-11-15

iv. Aggregate notional amount or contract value on trade date. 2525714.91000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 260235.09000000

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | PACCAR Inc |
| b. LEI (if any) of issuer. (1) | KDTEY8BWE486IKZ3CC07 |
| c. Title of the issue or description of the investment. | PACCAR Inc |
| d. CUSIP (if any). | 693718108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6937181088 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 502.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 41098.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017322130177 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 617

Item C.1. Identification of investment.

a. Name of issuer (if any).

Exxon Mobil Corp

b. LEI (if any) of issuer. (1)

J3WHBG0MTS7O8ZVMDC91

c. Title of the issue or description of the investment.

Exxon Mobil Corp

d. CUSIP (if any).

30231G102

At least one of the following other identifiers:

- ISIN

US30231G1022

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

713.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

38872.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016383933159

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 618

Item C.1. Identification of investment.

a. Name of issuer (if any). Corning Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300X2937PB0CJ7I56 |
| c. Title of the issue or description of the investment. | Corning Inc |
| d. CUSIP (if any). | 219350105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2193501051 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 2176.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 87018.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036676094719 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 619**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Eldorado Gold Corp
- b. LEI (if any) of issuer. (1) 5493004PWQ01YDD1IH62
- c. Title of the issue or description of the investment. Eldorado Gold Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA2849025093

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1427.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 12509.51000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.005272457517

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 620

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Emera Inc |
| b. LEI (if any) of issuer. (1) | NQZVQT2P5IUF2PGA1Q48 |
| c. Title of the issue or description of the investment. | Emera Inc |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA2908761018 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 2500.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 118020.05000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.049742611809 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 621

Item C.1. Identification of investment.

a. Name of issuer (if any). Air Liquide SA

b. LEI (if any) of issuer. [\(1\)](#) 969500MMPQVHK671GT54

c. Title of the issue or description of the investment. Air Liquide SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120073

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 447.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 80121.33000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.033769213077

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 622

Item C.1. Identification of investment.

a. Name of issuer (if any). Newell Brands Inc

b. LEI (if any) of issuer. (1) 549300LWGYFM1TVO1Z12

c. Title of the issue or description of the investment. Newell Brands Inc

d. CUSIP (if any). 651229106

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6512291062 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 610.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 15500.10000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.006532919256 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 623**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Franklin Resources Inc
- b. LEI (if any) of issuer. [\(1\)](#) RIFQSET379FOGTEFKS80
- c. Title of the issue or description of the investment. Franklin Resources Inc
- d. CUSIP (if any). 354613101

At least one of the following other identifiers:

- ISIN US3546131018

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 837.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 27152.28000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.011444032804

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 624

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Nestle SA |
| b. LEI (if any) of issuer. (1) | KY37LUS27QQX7BB93L28 |
| c. Title of the issue or description of the investment. | Nestle SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0038863350 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 608.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 76783.55000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.032362419105 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 625

Item C.1. Identification of investment.

- a. Name of issuer (if any). Axis Capital Holdings Ltd
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. Axis Capital Holdings Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BMG0692U1099

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 710.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 36330.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.015312516024

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8) BERMUDA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 626

Item C.1. Identification of investment.

a. Name of issuer (if any). CMS Energy Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300IA9XFBAGNIBW29

c. Title of the issue or description of the investment. CMS Energy Corp

d. CUSIP (if any). 125896100

At least one of the following other identifiers:

- ISIN US1258961002

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1535.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 98439.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.041489902116 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 627

Item C.1. Identification of investment.

a. Name of issuer (if any).

Host Hotels & Resorts Inc

b. LEI (if any) of issuer. (1)

N6EL63S0K3PB1YFTDI24

c. Title of the issue or description of the investment.

Host Hotels & Resorts Inc

d. CUSIP (if any).

44107P104

At least one of the following other identifiers:

- ISIN

US44107P1049

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1706.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

28251.36000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.011907268583

Item C.3. Payoff profile.

a. 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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 628

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Deutsche Bank AG |
| b. LEI (if any) of issuer. (1) | 7LTWFZYICNSX8D621K86 |
| c. Title of the issue or description of the investment. | Deutsche Bank AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0005140008 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|--------------------------------|------------------|
| a. Balance | 1113.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|-----------------------|
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 13763.46000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005800967275 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 629

Item C.1. Identification of investment.

a. Name of issuer (if any).

Flowserve Corp

b. LEI (if any) of issuer. (1)

6Y0GK87T6V7NJKZJVM41

c. Title of the issue or description of the investment.

Flowserve Corp

d. CUSIP (if any).

34354P105

At least one of the following other identifiers:

- ISIN

US34354P1057

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

599.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

23283.13000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.009813279161

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 630

Item C.1. Identification of investment.

a. Name of issuer (if any). Agnico Eagle Mines Ltd

b. LEI (if any) of issuer. [\(1\)](#) YGE0EUBRF7IJOB3QRX76

c. Title of the issue or description of the investment. Agnico Eagle Mines Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0084741085

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 888.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

| | |
|---|----------------|
| e. Value. (4) . | 51098.80000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.021536914891 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 631

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Wolters Kluwer NV |
| b. LEI (if any) of issuer. (1) | 724500TEM53I0U077B74 |
| c. Title of the issue or description of the investment. | Wolters Kluwer NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0000395903 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 490.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 56350.37000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.023750325306 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 632

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 368.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 55439.20000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.023366289072 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
|------------------------------------|---------------|

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--|--------------------------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Geberit AG |
| b. LEI (if any) of issuer. (1) | 52990093Z5OHD6T7BS47 |
| c. Title of the issue or description of the investment. | Geberit AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0030170408 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-------------------|
| a. Balance | 50.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 41755.27000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.017598841778 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 634

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 HKD

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 21HLKBB45R9

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) Hong Kong Dollar

e. Value. (4) -9616.06000000

f. Exchange rate. 7.77619666

g. Percentage value compared to net assets of the Fund. -0.00405293795

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. 41560400.00000000
Description of currency sold. Hong Kong Dollar

ii. Amount and description of currency purchased.

| | |
|---|----------------------|
| Amount of currency purchased. | 5334950.41000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-11-10 |
| iv. Unrealized appreciation or depreciation. (24). | -9616.06000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 635

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Lundin Energy AB |
| b. LEI (if any) of issuer. (1). | 549300IULC8F8IGXKI15 |
| c. Title of the issue or description of the investment. | Lundin Energy AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000825820 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|------------------|
| a. Balance | 2787.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Sweden Krona |
| e. Value. (4). | 85172.85000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.035898307230 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8) 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: 636

Item C.1. Identification of investment.

- a. Name of issuer (if any). McCormick & Co Inc/MD
- b. LEI (if any) of issuer. (1) 549300JQQA6MQ4OJP259
- c. Title of the issue or description of the investment. McCormick & Co Inc/MD

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 579780206 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5797802064 |
|--------|--------------|

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) | United States Dollar |
| e. Value. (4) | 155322.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.065464486342 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 637**Item C.1. Identification of investment.**

a. Name of issuer (if any). Activision Blizzard Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300TPQQDBP9GNOF40

c. Title of the issue or description of the investment. Activision Blizzard Inc

d. CUSIP (if any). 00507V109

At least one of the following other identifiers:

- ISIN US00507V1098

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 841.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 69273.17000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.029196974616

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 638

Item C.1. Identification of investment.

a. Name of issuer (if any). Marvell Technology Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. Marvell Technology Inc

d. CUSIP (if any). 573874104

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5738741041 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 2554.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 156279.26000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.065867948403 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 639**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Consolidated Edison Inc
- b. LEI (if any) of issuer. [\(1\)](#) 54930033SBW53OO8T749
- c. Title of the issue or description of the investment. Consolidated Edison Inc
- d. CUSIP (if any). 209115104

At least one of the following other identifiers:

- ISIN US2091151041

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 866.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 65339.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.027539111640

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 640

Item C.1. Identification of investment.

a. Name of issuer (if any). Koninklijke Vopak NV

b. LEI (if any) of issuer. (1) 724500UL634GFV1KYF10

c. Title of the issue or description of the investment. Koninklijke Vopak NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0009432491

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1705.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 73843.22000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.031123140747 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 641

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 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 21HTKBBW4SQ
- 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. [\(4\)](#) 10912.61000000
- f. Exchange rate. 73.25279310
- g. Percentage value compared to net assets of the Fund. 0.004599402585

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 | JPMorgan Chase Bank, National Association | 7H6GLXDRUGQFU57RNE97 |

i. Amount and description of currency sold.

Amount of currency sold. 1318657.17000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 97394700.00000000

Description of currency purchased. India Rupee

iii. Settlement date. 2021-10-08

iv. Unrealized appreciation or depreciation. [\(24\)](#) 10912.61000000

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: 642

Item C.1. Identification of investment.

a. Name of issuer (if any).

Societe Generale

b. LEI (if any) of issuer. (1)

O2RNE8IBXP4R0TD8PU41

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

21GHKBB0PV4

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)

3327.67000000

f. Exchange rate.

8.62691241

g. Percentage value compared to net assets of the Fund.

0.001402532849

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 | Societe Generale | O2RNE8IBXP4R0TD8PU41 |

i. Amount and description of currency sold.

Amount of currency sold. 11971700.00000000

Description of currency sold. Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased. 1391043.16000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) 3327.67000000

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: 643

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 | 21GJKBBB781 |
| 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) | -34183.33000000 |
| f. Exchange rate. | 27.53865517 |
| g. Percentage value compared to net assets of the Fund. | -0.01440745122 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. 79156100.00000000

Description of currency sold. Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 2840179.98000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-21

iv. Unrealized appreciation or depreciation. [\(24\)](#) -34183.33000000

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: 644

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Stericycle Inc |
| b. LEI (if any) of issuer. (1) | B8PTJH2P0AXSWSMP2136 |
| c. Title of the issue or description of the investment. | Stericycle Inc |
| d. CUSIP (if any). | 858912108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8589121081 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 372.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 25891.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010912517922 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 645

Item C.1. Identification of investment.

a. Name of issuer (if any). Sandvik AB

b. LEI (if any) of issuer. [\(1\)](#) 5299008ZUAXN43LVZF54

c. Title of the issue or description of the investment. Sandvik AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000667891

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 907.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 23145.83000000

f. Exchange rate. 8.62945000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.009755410514 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|--|
| a. Name of issuer (if any). | United States Treasury |
| b. LEI (if any) of issuer. (1) | 254900HROIFWPRGM1V77 |
| c. Title of the issue or description of the investment. | United States Treasury Inflation Indexed Bonds |
| d. CUSIP (if any). | 912828V49 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US912828V491 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 6330540.90000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 7065477.13000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 2.977928632666 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | U.S. Treasury |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.37500000

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: 647

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Nokian Renkaat Oyj |
| b. LEI (if any) of issuer. (1) | 743700YQIO8Y4L4WKR40 |
| c. Title of the issue or description of the investment. | Nokian Renkaat OYJ |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009005318 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 578.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 22029.06000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009284718826 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | FINLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 648

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 | 1139.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 34258.74000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.014439234730 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 649

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | FUCHS PETROLUB SE |
| b. LEI (if any) of issuer. (1) | 529900SNF9E1P5ZO4P98 |
| c. Title of the issue or description of the investment. | FUCHS PETROLUB SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000A3E5D64 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 915.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 46305.37000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.019516599464 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 650

Item C.1. Identification of investment.

a. Name of issuer (if any). Marks & Spencer Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800EJP14A79ZG1X44

c. Title of the issue or description of the investment. Marks & Spencer Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0031274896

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 4897.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 12104.85000000

f. Exchange rate. 0.72735200

| | |
|--|--|
| g. Percentage value compared to net assets of the Fund. | 0.005101903062 |
| Item C.3. Payoff profile. | |
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
| Item C.4. Asset and issuer type. | |
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |
| Item C.5. Country of investment or issuer. | |
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |
| Item C.6. Is the investment a Restricted Security? | |
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| Item C.7. Liquidity classification information. | |
| a. Liquidity classification information. (10) | |
| Category. | N/A |
| Item C.8. Fair value level. | |
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
| Item C.9. Debt securities. | |
| N/A | |
| Item C.10. Repurchase and reverse repurchase agreements. | |
| N/A | |
| Item C.11. Derivatives. | |
| N/A | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Martin Marietta Materials Inc |
| b. LEI (if any) of issuer. (1) | 5299005MZ4WZECVATV08 |
| c. Title of the issue or description of the investment. | Martin Marietta Materials Inc |
| d. CUSIP (if any). | 573284106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5732841060 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 237.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 90356.25000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038082985630 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 652

Item C.1. Identification of investment.

a. Name of issuer (if any).

Assa Abloy AB

b. LEI (if any) of issuer. (1)

549300YECS8HKCIMMB67

c. Title of the issue or description of the investment.

Assa Abloy AB

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

SE0007100581

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

848.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

27136.58000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.011437415632

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 653

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 | 1249.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 136820.29000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.057666460682 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 654**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CoStar Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CoStar Group Inc
- d. CUSIP (if any). 22160N109

At least one of the following other identifiers:

- ISIN US22160N1090

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 2870.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 243203.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.102504550827

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 655

Item C.1. Identification of investment.

- | | |
|---|------------------------|
| a. Name of issuer (if any). | First Republic Bank/CA |
| b. LEI (if any) of issuer. (1) | YWC0TIKBQM2JV8L4IV08 |
| c. Title of the issue or description of the investment. | First Republic Bank/CA |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 33616C100 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US33616C1009 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 402.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 79973.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.033707066449 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 656**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ICADE
- b. LEI (if any) of issuer. [\(1\)](#) 969500UDH342QLTE1M42
- c. Title of the issue or description of the investment. ICADE
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000035081

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 547.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 47037.33000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.019825102995

Item C.3. Payoff profile.

- a. 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. [\(8\)](#)

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: 657

Item C.1. Identification of investment.

a. Name of issuer (if any).

Perrigo Co PLC

b. LEI (if any) of issuer. [\(1\)](#)

549300IFOQS6R1QLY196

c. Title of the issue or description of the investment.

Perrigo Co PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00BGH1M568 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 428.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 17526.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007387040254 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 658

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

1056.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

76792.32000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.032366115449

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 659

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Engie SA |
| b. LEI (if any) of issuer. (1) | LAXUQCHT4FH58LRZDY46 |
| c. Title of the issue or description of the investment. | Engie SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0010208488 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 3398.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 48692.64000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.020522776337 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 660

Item C.1. Identification of investment.

- a. Name of issuer (if any). Hikma Pharmaceuticals PLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300BNS685UXH4JI75
- c. Title of the issue or description of the investment. Hikma Pharmaceuticals PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B0LCW083

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2641.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 92183.37000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.038853072754

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 661

Item C.1. Identification of investment.

a. Name of issuer (if any). Incyte Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300Z4WN6JVZ3T4680

c. Title of the issue or description of the investment. Incyte Corp

d. CUSIP (if any). 45337C102

At least one of the following other identifiers:

- ISIN US45337C1027

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 189.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 14456.61000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.006093113325 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 662

Item C.1. Identification of investment.

a. Name of issuer (if any). Sage Group PLC/The

b. LEI (if any) of issuer. (1) 2138005RN5XYLTF8G138

c. Title of the issue or description of the investment. Sage Group PLC/The

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B8C3BL03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 5404.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 55188.48000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.023260616623

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 663

Item C.1. Identification of investment.

a. Name of issuer (if any). Turquoise Hill Resources Ltd

b. LEI (if any) of issuer. [\(1\)](#) 549300R80B2163QFEC16

c. Title of the issue or description of the investment. Turquoise Hill Resources Ltd

d. CUSIP (if any). 900435207

At least one of the following other identifiers:

- ISIN CA9004352071

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 641.00000000

b. Units Number of shares

| | |
|---|----------------|
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 9612.59000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.004051475430 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 664

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Discovery Inc |
| b. LEI (if any) of issuer. (1) | 5493006ZCRFWKF6B1K26 |
| c. Title of the issue or description of the investment. | Discovery Inc |
| d. CUSIP (if any). | 25470F104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US25470F1049 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1012.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 29186.08000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012301230576 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 28868.84000000

Schedule of Portfolio Investments Record: 665

Item C.1. Identification of investment.

a. Name of issuer (if any). Monster Beverage Corp

b. LEI (if any) of issuer. [\(1\)](#) 52990090AP0E7HCB6F33

c. Title of the issue or description of the investment. Monster Beverage Corp

d. CUSIP (if any). 61174X109

At least one of the following other identifiers:

- ISIN US61174X1090

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1264.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 123328.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.051979987346 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 666

Item C.1. Identification of investment.

| | |
|---|-----------------------------|
| a. Name of issuer (if any). | China Life Insurance Co Ltd |
| b. LEI (if any) of issuer. (1) | 549300J6TFLDXGH6S048 |
| c. Title of the issue or description of the investment. | China Life Insurance Co Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE1000002L3 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 44000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 73777.11000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.031095276973 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 667

Item C.1. Identification of investment.

| | |
|---|--|
| a. Name of issuer (if any). | Cie Generale des Etablissements Michelin SCA |
| b. LEI (if any) of issuer. (1) | 549300SOSI58J6VIW052 |
| c. Title of the issue or description of the investment. | Cie Generale des Etablissements Michelin SCA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121261 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 199.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4). | 32217.30000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.013578816882 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 668

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Wartsila OYJ Abp |
| b. LEI (if any) of issuer. (1) | 743700G7A9J1PHM3X223 |
| c. Title of the issue or description of the investment. | Wartsila OYJ Abp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009003727 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 732.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 10384.28000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004376724200 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | FINLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 669

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Kansas City Southern
- b. LEI (if any) of issuer. (1)

5493008C12PZMWP3WY03
- c. Title of the issue or description of the investment.

Kansas City Southern
- d. CUSIP (if any).

485170302

At least one of the following other identifiers:

- ISIN

US4851703029

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

333.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

93463.11000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.039392452377 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | ICE Futures U.S., Inc. |
| b. LEI (if any) of issuer. (1) | 5493004R83R1LVX2IL36 |
| c. Title of the issue or description of the investment. | SUGAR 11 (WORLD) MAR22 |
| 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 | BBG00NRHDCJ1 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 55.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 152913.27000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.064449264595 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 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 U.S., Inc. | 5493004R83R1LVX2IL36 |

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. | Sugar |
| Index identifier, if any. | SBH2 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2022-02-28 |
| iv. Aggregate notional amount or contract value on trade date. | 1112966.73000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 152913.27000000 |

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: 671

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Berkshire Hathaway Inc |
| b. LEI (if any) of issuer. (1) | 5493000C01ZX7D35SD85 |
| c. Title of the issue or description of the investment. | Berkshire Hathaway Inc |
| d. CUSIP (if any). | 084670702 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0846707026 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 231.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 66012.87000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027822836601 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 672

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. COFF ROBUSTA 10TN NOV21

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 BBG00ST946M5

Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 40.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|----------------|
| e. Value. (4). | 87589.25000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036916761697 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|----------------------|
| a. Asset type. (6). | Derivative-commodity |
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|--------|
| 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. | Coffee Robusta |
| Index identifier, if any. | DFX1 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-11-24 |
| iv. Aggregate notional amount or contract value on trade date. | 722810.75000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 87589.25000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 673

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Markel Corp |
| b. LEI (if any) of issuer. (1) | 549300SCNO12JLWIK605 |
| c. Title of the issue or description of the investment. | Markel Corp |
| d. CUSIP (if any). | 570535104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5705351048 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 39.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4). | 49539.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.020879812823 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 674

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Nutrien Ltd |
| b. LEI (if any) of issuer. (1) | 5493002QQ7GD21OWF963 |
| c. Title of the issue or description of the investment. | Nutrien Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA67077M1086 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 3184.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 193566.20000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.081583496583 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 675

Item C.1. Identification of investment.

a. Name of issuer (if any). Vestas Wind Systems A/S

b. LEI (if any) of issuer. [\(1\)](#) 549300DYMC8BGZZC8844

c. Title of the issue or description of the investment. Vestas Wind Systems A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0061539921

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 760.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 30686.23000000

f. Exchange rate. 6.29820000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.012933507711 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | DSV PANALPINA A/S |
| b. LEI (if any) of issuer. (1) | 529900X41C0BSLK67H70 |
| c. Title of the issue or description of the investment. | DSV PANALPINA A/S |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DK0060079531 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 295.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 75142.94000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.031670941459 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 677

Item C.1. Identification of investment.

a. Name of issuer (if any). Cerner Corp

b. LEI (if any) of issuer. (1) 549300L4UJ40IEVVI304

c. Title of the issue or description of the investment. Cerner Corp

d. CUSIP (if any). 156782104

At least one of the following other identifiers:

- ISIN US1567821046

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 701.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 53521.35000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.022557961435

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 678

Item C.1. Identification of investment.

a. Name of issuer (if any). Hershey Co/The

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 21X2CX66SU2BR6QTAD08 |
| c. Title of the issue or description of the investment. | Hershey Co/The |
| d. CUSIP (if any). | 427866108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4278661081 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 758.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 134696.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.056771376438 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 679**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Hannover Rueck SE
- b. LEI (if any) of issuer. [\(1\)](#) 529900KIN5BE45V5KB18
- c. Title of the issue or description of the investment. Hannover Rueck SE
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0008402215

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 383.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 70482.19000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.029706547460

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 680

Item C.1. Identification of investment.

- a. Name of issuer (if any). Intesa Sanpaolo SpA
- b. LEI (if any) of issuer. (1) 2W8N8UU78PMDQKZENC08
- c. Title of the issue or description of the investment. Intesa Sanpaolo SpA

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0000072618 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 18206.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 51520.35000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.021714588074 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 681**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). 526057302

At least one of the following other identifiers:

- ISIN US5260573028

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 11.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 962.72000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.000405763319

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 682

Item C.1. Identification of investment.

a. Name of issuer (if any). TransDigm Group Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. TransDigm Group Inc

d. CUSIP (if any). 893641100

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8936411003 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 93.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 56494.71000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023811161144 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 683**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Netflix Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300Y7VHGU0I7CE873
- c. Title of the issue or description of the investment. Netflix Inc
- d. CUSIP (if any). 64110L106

At least one of the following other identifiers:

- ISIN US64110L1061

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 129.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 73425.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.030947086031

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 684

Item C.1. Identification of investment.

a. Name of issuer (if any). Fresenius Medical Care AG & Co KGaA

b. LEI (if any) of issuer. (1) 549300CP8NY40UP89Q40

c. Title of the issue or description of the investment. Fresenius Medical Care AG & Co KGaA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005785802

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 755.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 58051.89000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.024467475052 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 685

Item C.1. Identification of investment.

- a. Name of issuer (if any). Cadence Design Systems Inc
- b. LEI (if any) of issuer. [\(1\)](#) GCT7RXJOGGLXPV0NXZY22
- 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 1796.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 293610.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.123749585199

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 686

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. LEAN HOGS FUTURE FEB22

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 BBG00WJVLGS1

Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 20.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -32121.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01353849849 |

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-commodity

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.

Lean Hogs

Index identifier, if any.

LHG2 Comdty

Narrative description. (27)

iii. Expiration date.

2022-02-14

iv. Aggregate notional amount or contract value on trade date.

699321.64000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24)

-32121.64000000

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: 687

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).

000000000

At least one of the following other identifiers:

- ISIN

GB0009895292

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 729.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 85251.75000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.035931561682 |

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

| | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 688

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Kimco Realty Corp |
| b. LEI (if any) of issuer. (1) | 549300EA7I6T15IBYS12 |
| c. Title of the issue or description of the investment. | Kimco Realty Corp |
| d. CUSIP (if any). | 49446R109 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US49446R1095 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- | | |
|---|----------------------|
| a. Balance | 1471.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 32053.09000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013509606318 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

- | | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 689

Item C.1. Identification of investment.

a. Name of issuer (if any). Koninklijke KPN NV

b. LEI (if any) of issuer. [\(1\)](#) 549300YO0JZHAL7FVP81

c. Title of the issue or description of the investment. Koninklijke KPN NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL00000009082

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 12242.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 39215.63000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.016528444615 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 690

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 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

21HQKBB4PX4

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)

-24460.24000000

f. Exchange rate.

27.53865517

g. Percentage value compared to net assets of the Fund.

-0.01030940270

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. 53024000.00000000

Description of currency sold. Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1900978.74000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-21

iv. Unrealized appreciation or depreciation. [\(24\)](#) -24460.24000000

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: 691

Item C.1. Identification of investment.

a. Name of issuer (if any).

Juniper Networks Inc

b. LEI (if any) of issuer. (1)

AUHIXNGG7U2U7JEHM527

c. Title of the issue or description of the investment.

Juniper Networks Inc

d. CUSIP (if any).

48203R104

At least one of the following other identifiers:

- ISIN

US48203R1041

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2077.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

60191.46000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.025369252334

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 692

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Intuitive Surgical Inc |
| b. LEI (if any) of issuer. (1) | 54930052SRG011710797 |
| c. Title of the issue or description of the investment. | Intuitive Surgical Inc |
| d. CUSIP (if any). | 46120E602 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US46120E6023 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 183.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|-----------------|
| e. Value. (4) . | 192801.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.081261185500 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 693

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Chr Hansen Holding A/S |
| b. LEI (if any) of issuer. (1) | 549300MKPW8ZF3E8MW37 |
| c. Title of the issue or description of the investment. | Chr Hansen Holding A/S |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DK0060227585 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 469.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 43279.48000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.018241259624 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 694

Item C.1. Identification of investment.

a. Name of issuer (if any). Unilever PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300MKFYEKVRWML317

c. Title of the issue or description of the investment. Unilever PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B10RZP78

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 860.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 47873.17000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.020177389446 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
|--------------------------|--|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Thomson Reuters Corp |
| b. LEI (if any) of issuer. (1) | 549300561UZND4C7B569 |
| c. Title of the issue or description of the investment. | Thomson Reuters Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA8849037095 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 1197.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 139865.84000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.058950086739 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 696

Item C.1. Identification of investment.

a. Name of issuer (if any). OGE Energy Corp

b. LEI (if any) of issuer. (1) CE5OG6JPOZMDSA0LAQ19

c. Title of the issue or description of the investment. OGE Energy Corp

d. CUSIP (if any). 670837103

At least one of the following other identifiers:

- ISIN US6708371033

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1973.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 69863.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.029445965744

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 697

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 | 748.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 19007.73000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.008011300916 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 698**Item C.1. Identification of investment.**

a. Name of issuer (if any). Bank of Ireland Group PLC

b. LEI (if any) of issuer. (1) 635400C8EK6DRI12LJ39

c. Title of the issue or description of the investment. Bank of Ireland Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00BD1RP616

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2334.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 14609.14000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.006157401050

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 699

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Newmont Corp |
| b. LEI (if any) of issuer. (1) | 549300VSP3RIX7FGDZ51 |
| c. Title of the issue or description of the investment. | Newmont Corp |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 651639106 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6516391066 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1053.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 61060.90000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.025735700378 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 700

Item C.1. Identification of investment.

a. Name of issuer (if any).

Sika AG

b. LEI (if any) of issuer. [\(1\)](#)

549300R3N69ECGYPU434

c. Title of the issue or description of the investment.

Sika AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0418792922

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

360.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Switzerland Franc

e. Value. [\(4\)](#)

129710.26000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.054669754087

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.

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: 701

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 ILS

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

21HDKBB05W9

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. [\(3\)](#)

Israel Shekel

e. Value. [\(4\)](#)

-608.70000000

f. Exchange rate.

3.20736240

g. Percentage value compared to net assets of the Fund.

-0.00025655240

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. 1527000.00000000

Description of currency sold. Israel Shekel

ii. Amount and description of currency purchased.

Amount of currency purchased. 475483.43000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation.
(24). -608.70000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 702****Item C.1. Identification of investment.**

a. Name of issuer (if any). Fresenius SE & Co KGaA

b. LEI (if any) of issuer. (1). XDFJ0CYCOO1FXRFTQS51

c. Title of the issue or description of the investment. Fresenius SE & Co KGaA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005785604

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) | Euro Member Countries |
| e. Value. (4) | 36031.31000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.015186330342 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 703

Item C.1. Identification of investment.

a. Name of issuer (if any).

Xylem Inc/NY

b. LEI (if any) of issuer. (1)

549300DF5MV96DRYLQ48

c. Title of the issue or description of the investment.

Xylem Inc/NY

d. CUSIP (if any).

98419M100

At least one of the following other identifiers:

- ISIN

US98419M1009

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

796.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

108502.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.045731303036

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 704

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Ecolab Inc |
| b. LEI (if any) of issuer. (1) | 82DYEISM090VG8LTLS26 |
| c. Title of the issue or description of the investment. | Ecolab Inc |
| d. CUSIP (if any). | 278865100 |
| At least one of the following other identifiers: | |
| - ISIN | US2788651006 |

Item C.2. Amount of each investment.

| | |
|------------------------------|--------------|
| Balance. (2) | |
| a. Balance | 833.00000000 |

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 187724.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.079121520731 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 705

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

649.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

224703.27000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.094707022508

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 706

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Arkema SA |
| b. LEI (if any) of issuer. (1) | 9695000EHMS84KKP2785 |
| c. Title of the issue or description of the investment. | Arkema SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0010313833 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|--------------------------------|------------------|
| a. Balance | 294.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|-----------------------|
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 39074.06000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.016468776266 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 707

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 | -8.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 847.53000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.000357213505 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. -568432.00000000

ISO Currency Code. United Kingdom Pound

v. Unrealized appreciation or depreciation. [\(24\)](#) 847.53000000

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: 708

Item C.1. Identification of investment.

a. Name of issuer (if any).

Republic Services Inc

b. LEI (if any) of issuer. (1).

NKNQHM6BLECKVOQP7O46

c. Title of the issue or description of the investment.

Republic Services Inc

d. CUSIP (if any).

760759100

At least one of the following other identifiers:

- ISIN

US7607591002

Item C.2. Amount of each investment.

Balance. (2).

a. Balance

966.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

119909.58000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.050539003246

Item C.3. Payoff profile.

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 709

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 2772.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 76008.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032035644592 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 710

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Pernod Ricard SA |
| b. LEI (if any) of issuer. (1) | 52990097YFPX9J0H5D87 |
| c. Title of the issue or description of the investment. | Pernod Ricard SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000120693 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 347.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 73046.23000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.030787228636 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 711

Item C.1. Identification of investment.

a. Name of issuer (if any). Southwest Airlines Co

b. LEI (if any) of issuer. [\(1\)](#) UDTZ87G0STFETI6HGH41

c. Title of the issue or description of the investment. Southwest Airlines Co

d. CUSIP (if any). 844741108

At least one of the following other identifiers:

- ISIN US8447411088

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 528.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|----------------|
| e. Value. (4) . | 26283.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011078006236 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 712

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Broadcom Inc |
| b. LEI (if any) of issuer. (1) | 549300WV6GIDOZJTV909 |
| c. Title of the issue or description of the investment. | Broadcom Inc |
| d. CUSIP (if any). | 11135F101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US11135F1012 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 205.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 101928.05000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.042960220942 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 713

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Amgen Inc
- b. LEI (if any) of issuer. (1)

62QBXGPJ34PQ72Z12S66
- c. Title of the issue or description of the investment.

Amgen Inc
- d. CUSIP (if any).

031162100

At least one of the following other identifiers:

- ISIN

US0311621009

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

320.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

72169.60000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.030417750180 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Bank of America Corp |
| b. LEI (if any) of issuer. (1) | 9DJT3UXIJZJI4WXO774 |
| c. Title of the issue or description of the investment. | Bank of America Corp |
| d. CUSIP (if any). | 060505104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0605051046 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1350.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 56362.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023755437809 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 715

Item C.1. Identification of investment.

a. Name of issuer (if any).

Antofagasta PLC

b. LEI (if any) of issuer. (1)

213800MY6QVH4FVLD628

c. Title of the issue or description of the investment.

Antofagasta PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0000456144

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2036.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

40784.85000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.017189833093

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 716

Item C.1. Identification of investment.

a. Name of issuer (if any). DXC Technology Co

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300DOVZ3EDJB7O259 |
| c. Title of the issue or description of the investment. | DXC Technology Co |
| d. CUSIP (if any). | 23355L106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US23355L1061 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 635.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 23317.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009827638846 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 717**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 1641.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 23685.72000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.009982961161

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 718

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | SSE PLC |
| b. LEI (if any) of issuer. (1) | 549300KI75VYLLMSK856 |
| c. Title of the issue or description of the investment. | SSE PLC |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0007908733 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 3489.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 78377.68000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.033034306549 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 719**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Unum Group
- b. LEI (if any) of issuer. [\(1\)](#) 549300E32YFDO6TZ8R31
- c. Title of the issue or description of the investment. Unum Group
- d. CUSIP (if any). 91529Y106

At least one of the following other identifiers:

- ISIN US91529Y1064

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 830.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 22094.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.009312342359

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 720

Item C.1. Identification of investment.

a. Name of issuer (if any). Tate & Lyle PLC

b. LEI (if any) of issuer. (1) 2138008K14474WPKZ244

c. Title of the issue or description of the investment. Tate & Lyle PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0008754136 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 4685.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 45501.27000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.019177690658 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 721**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bayerische Motoren Werke AG
- b. LEI (if any) of issuer. [\(1\)](#) YEH5ZCD6E441RHHVHD759
- c. Title of the issue or description of the investment. Bayerische Motoren Werke AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005190003

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 252.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 23919.52000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.010081502236

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 722

Item C.1. Identification of investment.

a. Name of issuer (if any). HollyFrontier Corp

b. LEI (if any) of issuer. (1) 549300J3U2WK73C9ZK26

c. Title of the issue or description of the investment. HollyFrontier Corp

d. CUSIP (if any). 436106108

At least one of the following other identifiers:

- ISIN US4361061082

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1019.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 32944.27000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013885217248 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 723

Item C.1. Identification of investment.

- a. Name of issuer (if any). Alfa Laval AB
- b. LEI (if any) of issuer. [\(1\)](#) 549300UCTT2UK88AG251
- c. Title of the issue or description of the investment. Alfa Laval AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000695876

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 849.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 34473.73000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.014529847843

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 724

Item C.1. Identification of investment.

a. Name of issuer (if any). Shaw Communications Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300SCT0RG6178CI40

c. Title of the issue or description of the investment. Shaw Communications Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA82028K2002

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 2404.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 70749.03000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.029819014101 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 725

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Norwegian Cruise Line Holdings Ltd
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

Norwegian Cruise Line Holdings Ltd
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

BMG667211046

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

485.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

12532.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.005282105101

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

BERMUDA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 12403.20000000

Schedule of Portfolio Investments Record: 726

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. NASDAQ 100 E-MINI 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 BBG00VDHP5Y3

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) | United States Dollar |
| e. Value. (4) | -255380.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.10763676222 |

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 NASDAQ 100 Index

Index identifier, if any. NQU1 Index

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-09-17

iv. Aggregate notional amount or contract value on trade date. -2237819.44000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -255380.56000000

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: 727

Item C.1. Identification of investment.

a. Name of issuer (if any). Volkswagen AG

b. LEI (if any) of issuer. [\(1\)](#) 529900NNUPAGGOMPXZ31

c. Title of the issue or description of the investment. Volkswagen AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0007664039

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 138.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 32823.93000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.013834496833 |

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

| | |
|-------------------------------------|---------------|
| 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: 728

Item C.1. Identification of investment.

- a. Name of issuer (if any). Essex Property Trust Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300TR2H2VEFX0NC60
- c. Title of the issue or description of the investment. Essex Property Trust Inc
- d. CUSIP (if any). 297178105

At least one of the following other identifiers:

- ISIN US2971781057

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 185.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 61186.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.025788806346

Item C.3. Payoff profile.

- a. 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: 729

Item C.1. Identification of investment.

a. Name of issuer (if any). Hormel Foods Corp

b. LEI (if any) of issuer. [\(1\)](#) MSD54751OJP1FS2ND863

c. Title of the issue or description of the investment. Hormel Foods Corp

d. CUSIP (if any). 440452100

At least one of the following other identifiers:

- ISIN US4404521001

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1930.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 87892.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.037044447834 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 86503.90000000 |

Schedule of Portfolio Investments Record: 730

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Stellantis NV |
| b. LEI (if any) of issuer. (1) | 549300LKT9PW7ZIBDF31 |
| c. Title of the issue or description of the investment. | Stellantis NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL00150001Q9 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 1290.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 25805.22000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.010876279421 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 731

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 | 270.00000000 |

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 198644.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.083723835714 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 732

Item C.1. Identification of investment.

a. Name of issuer (if any).

Alcon Inc

b. LEI (if any) of issuer. (1)

549300LDT5AP8S0NBM78

c. Title of the issue or description of the investment.

Alcon Inc

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0432492467

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)

Switzerland Franc

e. Value. (4)

15154.04000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.006387063291

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 733

Item C.1. Identification of investment.

a. Name of issuer (if any). SCOR SE

b. LEI (if any) of issuer. [\(1\)](#) 96950056ULJ4JI7V3752

c. Title of the issue or description of the investment. SCOR SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010411983

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance 791.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|-----------------------|
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 24275.60000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.010231581390 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 734

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | US Bancorp |
| b. LEI (if any) of issuer. (1) | N1GZ7BBF3NP8GI976H15 |
| c. Title of the issue or description of the investment. | US Bancorp |
| d. CUSIP (if any). | 902973304 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9029733048 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 800.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 45912.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019350803472 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 735

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | PrairieSky Royalty Ltd |
| b. LEI (if any) of issuer. (1) | 529900AXG582AP7CV733 |
| c. Title of the issue or description of the investment. | PrairieSky Royalty Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA7397211086 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|------------------|
| a. Balance | 1883.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 20656.06000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.008706032357 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 736

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Novozymes A/S |
| b. LEI (if any) of issuer. (1) | 529900T6WZNZXD2R3JW38 |
| c. Title of the issue or description of the investment. | Novozymes A/S |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DK0060336014 |
|--------|--------------|

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) | Denmark Krone |
| e. Value. (4) | 45187.93000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.019045625386 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 737

Item C.1. Identification of investment.

a. Name of issuer (if any). Swisscom AG

b. LEI (if any) of issuer. [\(1\)](#) 5493005SL9HHOXS3B739

c. Title of the issue or description of the investment. Swisscom AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0008742519

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 114.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Switzerland Franc

e. Value. [\(4\)](#) 66910.83000000

f. Exchange rate. 0.91575000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.028201305138 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Campbell Soup Co |
| b. LEI (if any) of issuer. (1) | 5493007JDSMX8Z5Z1902 |
| c. Title of the issue or description of the investment. | Campbell Soup Co |
| d. CUSIP (if any). | 134429109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1344291091 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1279.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 53372.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022495296392 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 51855.36000000 |

Schedule of Portfolio Investments Record: 739**Item C.1. Identification of investment.**

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Deutsche Telekom AG |
| b. LEI (if any) of issuer. (1) | 549300V9QSIG4WX4GJ96 |
| c. Title of the issue or description of the investment. | Deutsche Telekom AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | DE0005557508 |
|--------|--------------|

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- | | |
|----------------------------------|-----------------------|
| a. Balance | 2256.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 47969.90000000 |
| f. Exchange rate. | 0.84691900 |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.020218158814 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | GERMANY |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | easyJet PLC |
| b. LEI (if any) of issuer. (1) | 2138001S47XKWIB7TH90 |
| c. Title of the issue or description of the investment. | easyJet PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B7KR2P84 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 784.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 8583.70000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.003617823047 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 741

Item C.1. Identification of investment.

a. Name of issuer (if any).

Capita PLC

b. LEI (if any) of issuer. (1)

CMIGEWPLHL4M7ZV0IZ88

c. Title of the issue or description of the investment.

Capita PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B23K0M20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1612.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

1085.10000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.000457343545

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 742

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 | 1574.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 21712.35000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009151233180 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 743**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 245.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 79914.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.033681870617

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 744

Item C.1. Identification of investment.

- a. Name of issuer (if any). Mediclinic International PLC
- b. LEI (if any) of issuer. [\(1\)](#) 2138002S5BSBIZTD5I60
- c. Title of the issue or description of the investment. Mediclinic International PLC

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B8HX8Z88 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 5230.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 22538.28000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.009499342805 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 745**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HOCHTIEF AG
- b. LEI (if any) of issuer. (1) 529900Y25S8NZIYTT924
- c. Title of the issue or description of the investment. HOCHTIEF AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006070006

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 79.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 6318.55000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.002663116816

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 746

Item C.1. Identification of investment.

a. Name of issuer (if any). Alliant Energy Corp

b. LEI (if any) of issuer. (1) 5493009ML300G373MZ12

c. Title of the issue or description of the investment. Alliant Energy Corp

d. CUSIP (if any). 018802108

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0188021085 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1649.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 100242.71000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.042249890677 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 747**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Taylor Wimpey PLC
- b. LEI (if any) of issuer. (1) 21380089BTRXTD8S3R66
- c. Title of the issue or description of the investment. Taylor Wimpey PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0008782301

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 9372.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 23592.00000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.009943460435

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 748

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | SES SA |
| b. LEI (if any) of issuer. (1) | 5493008JPA4HYMH1HX51 |
| c. Title of the issue or description of the investment. | SES SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | LU0088087324 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1380.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 11517.11000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004854184792 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 749

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

b. LEI (if any) of issuer. (1)

549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment.

KC HRW WHEAT FUT MAR22

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

BBG00PNFBKB6

Description of other unique identifier.

Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

34.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-24357.91000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.01026627307

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-commodity

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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. KC HRW Wheat

Index identifier, if any. KWH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1250907.91000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -24357.91000000

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: 750**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Schindler Holding AG
- b. LEI (if any) of issuer. (1) 5299007DRLI319H7Q933
- c. Title of the issue or description of the investment. Schindler Holding AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0024638212

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 81.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Switzerland Franc
- e. Value. (4) 25248.10000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.010641466744

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 751

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Intel Corp |
| b. LEI (if any) of issuer. (1) | KNX4USFCNGPY45LOCE31 |
| c. Title of the issue or description of the investment. | Intel Corp |
| d. CUSIP (if any). | 458140100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4581401001 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1884.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 101849.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.042926920127 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 752

Item C.1. Identification of investment.

- a. Name of issuer (if any). Barclays Bank PLC
- b. LEI (if any) of issuer. [\(1\)](#) G5GSEF7VJP517OUK5573
- 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 21FEKBB15J2
- 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. [\(4\)](#) -8387.45000000
- f. Exchange rate. 4.15801600
- g. Percentage value compared to net assets of the Fund. -0.00353510839

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. 955064.90000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 3936300.00000000

Description of currency purchased. Malaysia Ringgit

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. [\(24\)](#) -8387.45000000

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: 753

Item C.1. Identification of investment.

a. Name of issuer (if any).

Veolia Environnement SA

b. LEI (if any) of issuer. (1)

969500LENY69X51OOT31

c. Title of the issue or description of the investment.

Veolia Environnement SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0000124141

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2624.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

90048.60000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.037953318556

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 754

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 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 21GHKBBXKTH

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) | 5668.34000000 |
| f. Exchange rate. | 8.69437931 |
| g. Percentage value compared to net assets of the Fund. | 0.002389068943 |

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).

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 905920.60000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|------------------|
| Amount of currency purchased. | 7925700.00000000 |
| Description of currency purchased. | Norway Krone |

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation.
(24) 5668.34000000

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: 755**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 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 21HHKBB183B
- 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) | N/A |
| e. Value. (4) | 7172.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.003023057271 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 404670.53000000 |
| Description of currency sold. | Euro Member Countries |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|--------------------|
| Amount of currency purchased. | 143448500.00000000 |
| Description of currency purchased. | Hungary Forint |

iii. Settlement date. 2021-09-17

iv. Unrealized appreciation or depreciation. (24). 7172.55000000

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: 756

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Auto Trader Group PLC |
| b. LEI (if any) of issuer. (1). | 213800QLK9BZILB1DI86 |
| c. Title of the issue or description of the investment. | Auto Trader Group PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- ISIN GB00BVYVFW23

Item C.2. Amount of each investment.

Balance. (2).

| | |
|--------------------------------|----------------------|
| a. Balance | 4579.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United Kingdom Pound |
| e. Value. (4). | 39597.43000000 |
| f. Exchange rate. | 0.72735200 |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.016689364130 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| | |
|-----|--|
| N/A | |
|-----|--|

Item C.10. Repurchase and reverse repurchase agreements.

| | |
|-----|--|
| N/A | |
|-----|--|

Item C.11. Derivatives.

| | |
|-----|--|
| N/A | |
|-----|--|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Camden Property Trust |
| b. LEI (if any) of issuer. (1) | 5493002MYX22OHYJBD89 |
| c. Title of the issue or description of the investment. | Camden Property Trust |
| d. CUSIP (if any). | 133131102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1331311027 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 472.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 70818.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.029848454195 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 758**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Tokyo Stock Exchange
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. JPN 10Y BOND(OSE) 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
BBG00YJ64S05
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance -9.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Japan Yen
- e. Value. (4) -66726.72000000
- f. Exchange rate. 110.01500000

g. Percentage value compared to net assets of the Fund. -0.02812370720

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) 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 | Tokyo Stock 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). 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. | Japan Government Ten Year Bond |
| Index identifier, if any. | JBU1 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-09-13 |
| iv. Aggregate notional amount or contract value on trade date. | -1362099060.00000000 |
| ISO Currency Code. | Japan Yen |
| v. Unrealized appreciation or depreciation. (24) | -66726.72000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 759

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Unibail-Rodamco-Westfield |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Unibail-Rodamco-Westfield |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0013326246 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|----------------------------------|-----------------------|
| Balance. (2) | |
| a. Balance | 156.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 13670.23000000 |
| f. Exchange rate. | 0.84691900 |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.005761673073 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | FRANCE |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-----------------------------|
| a. Name of issuer (if any). | Chicago Mercantile Exchange |
| b. LEI (if any) of issuer. (1) | SNZ2OJLFK8MNNCLQOF39 |
| c. Title of the issue or description of the investment. | LIVE CATTLE FUTR FEB22 |
| 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 | BBG00WWF75N6 |
| 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) | 4495.01000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.001894538576 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 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. | Live Cattle |
| Index identifier, if any. | LCG2 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2022-02-28 |
| iv. Aggregate notional amount or contract value on trade date. | 1042404.99000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 4495.01000000 |

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: 761

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Electricite de France SA |
| b. LEI (if any) of issuer. (1) | 549300X3UK4GG3FNMO06 |
| c. Title of the issue or description of the investment. | Electricite de France SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0010242511 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 3570.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 48415.89000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.020406132870 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 762

Item C.1. Identification of investment.

a. Name of issuer (if any). Linamar Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300LW6VIYFRMFBU20

c. Title of the issue or description of the investment. Linamar Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA53278L1076

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 630.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 35693.26000000

f. Exchange rate. 1.26165000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.015043850399 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
|--------------------------|------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Rio Tinto PLC |
| b. LEI (if any) of issuer. (1) | 213800YOE05OQ72G2R82 |
| 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 | 669.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 49495.44000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.020861137224 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 764

Item C.1. Identification of investment.

a. Name of issuer (if any).

Discovery Inc

b. LEI (if any) of issuer. (1)

5493006ZCRFWKF6B1K26

c. Title of the issue or description of the investment.

Discovery Inc

d. CUSIP (if any).

25470F302

At least one of the following other identifiers:

- ISIN

US25470F3029

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1427.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

39370.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016593899829

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 765

Item C.1. Identification of investment.

a. Name of issuer (if any). Galp Energia SGPS SA

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 2138003319Y7NM75FG53 |
| c. Title of the issue or description of the investment. | Galp Energia SGPS SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | PTGAL0AM0009 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 4711.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 48188.42000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.020310259737 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|----------|
| a. ISO country code. (8) | PORTUGAL |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 766

Item C.1. Identification of investment.

a. Name of issuer (if any).

BlackBerry Ltd

b. LEI (if any) of issuer. (1)

549300HJD8NEGT71RF07

c. Title of the issue or description of the investment.

BlackBerry Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA09228F1036

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2745.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

31286.89000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.013186671451

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 767

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Bouygues SA |
| b. LEI (if any) of issuer. (1) | 969500MOCLNQFNZN0D63 |
| c. Title of the issue or description of the investment. | Bouygues SA |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000120503 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 319.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 13357.72000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005629957626 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 768

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

-7.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-99324.54000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.04186290411

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)
- 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)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Future

| 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.
- Index identifier, if any.
- Narrative description. (27)
- iii. Expiration date.
- E-mini S&P 500 Index
- ESU1 Index
- 2021-09-17

| | |
|--|----------------------|
| iv. Aggregate notional amount or contract value on trade date. | -1482850.46000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24). | -99324.54000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 769

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 | 973.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 66601.85000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028071077501 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

- a. ISO country code. (8) UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 770

Item C.1. Identification of investment.

- a. Name of issuer (if any). Conagra Brands Inc
- b. LEI (if any) of issuer. (1) 54930035UDEIH090K650
- c. Title of the issue or description of the investment. Conagra Brands Inc

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 205887102 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2058871029 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1969.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 65213.28000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027485828652 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 771**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 21CWKBB1QTZ
- 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) -537.85000000
- f. Exchange rate. 4.15801600
- g. Percentage value compared to net assets of the Fund. -0.00022669083

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. 888870.17000000

Description of currency sold. United States Dollar

- ii. Amount and description of currency purchased.

Amount of currency purchased. 3693700.00000000

Description of currency purchased. Malaysia Ringgit

- iii. Settlement date. 2021-09-23

- iv. Unrealized appreciation or depreciation. [\(24\)](#) -537.85000000

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: 772**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 1144.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 54626.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.023023544835

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 27500.41000000 |

Schedule of Portfolio Investments Record: 773

Item C.1. Identification of investment.

| | |
|---|-------------------------------------|
| a. Name of issuer (if any). | JAPAN GOVT CPI LINKED |
| b. LEI (if any) of issuer. (1) | 353800WZS8AXZXFUC241 |
| c. Title of the issue or description of the investment. | Japanese Government CPI Linked Bond |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | JP1120211G41 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|---------------------|
| a. Balance | 2438287176.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | Japan Yen |
| e. Value. (4) | 22577455.47000000 |
| f. Exchange rate. | 110.01500000 |
| g. Percentage value compared to net assets of the Fund. | 9.515854323749 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|------|
| a. Asset type. (6) | Debt |
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

| | |
|-------------------|------------|
| a. Maturity date. | 2026-03-10 |
|-------------------|------------|

b. Coupon.

| | |
|--|-------|
| i. Coupon category. (13) | Fixed |
|--|-------|

| | |
|----------------------|------------|
| ii. Annualized rate. | 0.10000000 |
|----------------------|------------|

- 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: 774

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Anheuser-Busch InBev SA/NV
- b. LEI (if any) of issuer. (1)

5493008H3828EMEXB082

| | |
|---|----------------------------|
| c. Title of the issue or description of the investment. | Anheuser-Busch InBev SA/NV |
|---|----------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BE0974293251 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 336.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 20607.63000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008685620277 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|---------|
| a. ISO country code. (8). | BELGIUM |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 775**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 1368.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Sweden Krona
- e. Value. (4) 53599.71000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.022590988290

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 776

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | IMI PLC |
| b. LEI (if any) of issuer. (1) | 2138002W9Q21PF751R30 |
| c. Title of the issue or description of the investment. | IMI PLC |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BGLP8L22 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1187.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 29765.84000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.012545585468 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 777

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

1125.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

15673.19000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.006605872527

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 778

Item C.1. Identification of investment.

- a. Name of issuer (if any). Fortune Brands Home & Security Inc
- b. LEI (if any) of issuer. [\(1\)](#) 54930032LHW54PQUJD44
- c. Title of the issue or description of the investment. Fortune Brands Home & Security Inc
- d. CUSIP (if any). 34964C106

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US34964C1062 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 681.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 66308.97000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027947635627 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 779**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 465.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 19474.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008207906799

Item C.3. Payoff profile.

- a. 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: 780

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: SS1C230 IRS AUD R F 3.04000 IS1C230 CCPVANILLA / Short: SS1C230 IRS AUD P V 06MBBSW IS1C241 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 SS1C230

| | |
|---|---------------------|
| Description of other unique identifier. | Internal Identifier |
|---|---------------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 4740000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | Australia Dollar |
| e. Value. (4) | 405919.00000000 |
| f. Exchange rate. | 1.36696100 |
| g. Percentage value compared to net assets of the Fund. | 0.171085093108 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---|------|
| 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 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

| | |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Receipts: Fixed rate. | 3.04000000 |
| Receipts: Base currency. | Australia Dollar |
| Receipts: Amount. | 3524.09000000 |

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -35.06000000 |

| | |
|--|------------------|
| ii. Termination or maturity date. | 2027-02-23 |
| 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. | 4740000.00000000 |
| ISO Currency Code. | AUD |
| v. Unrealized appreciation or depreciation. (24). | 405919.00000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 781

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Koninklijke Ahold Delhaize NV |
| b. LEI (if any) of issuer. (1). | 724500C9GNBV20UYRX36 |
| c. Title of the issue or description of the investment. | Koninklijke Ahold Delhaize NV |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NL0011794037 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|--------------------------------|-----------------------|
| Balance. (2). | |
| a. Balance | 1925.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 64944.58000000 |

| | |
|---|----------------|
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.027372578066 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Mattel Inc |
| b. LEI (if any) of issuer. (1) | 549300VELLG24KHTJ564 |
| c. Title of the issue or description of the investment. | Mattel Inc |
| d. CUSIP (if any). | 577081102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5770811025 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1058.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 22588.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009520425032 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 783

Item C.1. Identification of investment.

a. Name of issuer (if any). BCE Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300119203PRB5KR45

c. Title of the issue or description of the investment. BCE Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA05534B7604

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3032.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 158130.70000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.066648285822

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 784

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | BorgWarner Inc |
| b. LEI (if any) of issuer. (1) | 549300DSFX2IE88NSX47 |
| c. Title of the issue or description of the investment. | BorgWarner Inc |
| d. CUSIP (if any). | 099724106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0997241064 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 676.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 28851.68000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012160289021 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 785

Item C.1. Identification of investment.

a. Name of issuer (if any). AutoNation Inc

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. AutoNation Inc

d. CUSIP (if any). 05329W102

At least one of the following other identifiers:

- ISIN US05329W1027

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 587.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 64035.83000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.026989561803

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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. 64235.36000000

Schedule of Portfolio Investments Record: 786

Item C.1. Identification of investment.

| | |
|---|-----------------|
| a. Name of issuer (if any). | Topicus.com Inc |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Topicus.com Inc |
| d. CUSIP (if any). | 89072T102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA89072T1021 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 197.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 19991.21000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.008425814076 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 787

Item C.1. Identification of investment.

a. Name of issuer (if any). Organon & Co

b. LEI (if any) of issuer. (1) 549300AMCKY57OK2CO56

c. Title of the issue or description of the investment. Organon & Co

d. CUSIP (if any). 68622V106

At least one of the following other identifiers:

- ISIN US68622V1061

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 86.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2914.54000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.001228408493

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 788

Item C.1. Identification of investment.

a. Name of issuer (if any). Equitrans Midstream Corp

b. LEI (if any) of issuer. (1) 549300RH0NLJNZ5SXU64

| | |
|---|--------------------------|
| c. Title of the issue or description of the investment. | Equitrans Midstream Corp |
| d. CUSIP (if any). | 294600101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2946001011 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 431.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 3762.63000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.001585858025 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 789

Item C.1. Identification of investment.

a. Name of issuer (if any). Xerox Holdings Corp

b. LEI (if any) of issuer. (1) 5493000Y33XDVO2CXC18

c. Title of the issue or description of the investment. Xerox Holdings Corp

d. CUSIP (if any). 98421M106

At least one of the following other identifiers:

- ISIN US98421M1062

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1717.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 38649.67000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.016289906091

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 790

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 | 1269.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 160363.53000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.067589369951 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 791

Item C.1. Identification of investment.

- a. Name of issuer (if any). Legrand SA
- b. LEI (if any) of issuer. (1) 969500XXRPGD7HCAFA90
- c. Title of the issue or description of the investment. Legrand SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0010307819

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 296.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 33961.35000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.014313892000

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 792

Item C.1. Identification of investment.

- a. Name of issuer (if any). FedEx Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300E707U7WNPZN687
- c. Title of the issue or description of the investment. FedEx Corp
- d. CUSIP (if any). 31428X106

At least one of the following other identifiers:

- ISIN US31428X1063

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 189.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 50215.41000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021164587258 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 793

Item C.1. Identification of investment.

- a. Name of issuer (if any). Babcock International Group PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800TSKOLX4EU6L377
- c. Title of the issue or description of the investment. Babcock International Group PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0009697037

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1434.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 7160.95000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.003018168150

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 794

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. CAN 10YR BOND FUT DEC21

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 BBG00YMS2LY3

Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|---------------------|
| a. Balance | 61.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 15931.09000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.006714571172 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|--------|
| 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). 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. | 10 Year Canadian Bond |
| Index identifier, if any. | CNZ1 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-12-20 |
| iv. Aggregate notional amount or contract value on trade date. | 8893830.54000000 |
| ISO Currency Code. | Canada Dollar |
| v. Unrealized appreciation or depreciation. (24) | 15931.09000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 795

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Autoliv Inc |
| b. LEI (if any) of issuer. (1) | A23RUXWKASG834LTMK28 |
| c. Title of the issue or description of the investment. | Autoliv Inc |
| d. CUSIP (if any). | 052800109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0528001094 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 287.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 25367.93000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010691972206 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 796

Item C.1. Identification of investment.

- a. Name of issuer (if any). Synchrony Financial
- b. LEI (if any) of issuer. [\(1\)](#) 549300RS7EWPM9MA6C78
- c. Title of the issue or description of the investment. Synchrony Financial
- d. CUSIP (if any). 87165B103

At least one of the following other identifiers:

- ISIN US87165B1035

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1033.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 51391.75000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.021660386268

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 797

Item C.1. Identification of investment.

a. Name of issuer (if any). Ford Motor Co

b. LEI (if any) of issuer. [\(1\)](#) 20S05OYHG0MQM4VUIC57

c. Title of the issue or description of the investment. Ford Motor Co

d. CUSIP (if any). 345370860

At least one of the following other identifiers:

- ISIN US3453708600

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 2754.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 35884.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015124504036 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 798

Item C.1. Identification of investment.

- a. Name of issuer (if any). Murphy Oil Corp
- b. LEI (if any) of issuer. (1) QBKYQD0ODE7DC7PDIN91
- c. Title of the issue or description of the investment. Murphy Oil Corp
- d. CUSIP (if any). 626717102

At least one of the following other identifiers:

- ISIN US6267171022

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 914.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 19431.64000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008189968783

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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. 19526.40000000

Schedule of Portfolio Investments Record: 799

Item C.1. Identification of investment.

a. Name of issuer (if any). Rite Aid Corp

b. LEI (if any) of issuer. [\(1\)](#) 529900W353T1JY1DKT44

c. Title of the issue or description of the investment. Rite Aid Corp

d. CUSIP (if any). 767754872

At least one of the following other identifiers:

- ISIN US7677548726

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 91.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1614.34000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000680405473 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.

1546.20000000

Schedule of Portfolio Investments Record: 800

Item C.1. Identification of investment.

a. Name of issuer (if any).

China CITIC Bank Corp Ltd

b. LEI (if any) of issuer. (1)

300300C1030211000384

c. Title of the issue or description of the investment.

China CITIC Bank Corp Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CNE1000001Q4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

265000.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

121827.02000000

f. Exchange rate.

7.77745000

g. Percentage value compared to net assets of the Fund.

0.051347158077

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 801

Item C.1. Identification of investment.

a. Name of issuer (if any). Macerich Co/The

b. LEI (if any) of issuer. [\(1\)](#) 529900PSWCB5K10JYU46

c. Title of the issue or description of the investment. Macerich Co/The

d. CUSIP (if any). 554382101

At least one of the following other identifiers:

- ISIN US5543821012

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 518.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 8847.44000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.003728983112 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 802

Item C.1. Identification of investment.

a. Name of issuer (if any).

SBA Communications Corp

b. LEI (if any) of issuer. (1)

5299001HX8ZN8Y8QIT49

c. Title of the issue or description of the investment.

SBA Communications Corp

d. CUSIP (if any).

78410G104

At least one of the following other identifiers:

- ISIN

US78410G1040

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

280.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

100511.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.042363221343

Item C.3. Payoff profile.

a. 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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 803

Item C.1. Identification of investment.

a. Name of issuer (if any). First Capital Real Estate Investment Trust

b. LEI (if any) of issuer. [\(1\)](#) 549300U55W8QFK2YTK38

c. Title of the issue or description of the investment. First Capital Real Estate Investment Trust

d. CUSIP (if any). 31890B103

At least one of the following other identifiers:

- ISIN CA31890B1031

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance 2575.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------|
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 36778.43000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.015501223448 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 804

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | J Sainsbury PLC |
| b. LEI (if any) of issuer. (1) | 213800VGZAAJIKJ9Y484 |
| c. Title of the issue or description of the investment. | J Sainsbury PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B019KW72 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 10711.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 44767.72000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.018868516981 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 805

Item C.1. Identification of investment.

a. Name of issuer (if any). Nedbank Group Ltd

b. LEI (if any) of issuer. [\(1\)](#) 3789009E42FA3CB31065

c. Title of the issue or description of the investment. Nedbank Group Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ZAE000004875

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 313.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) South Africa Rand

| | |
|---|----------------|
| e. Value. (4). | 3986.23000000 |
| f. Exchange rate. | 14.52625000 |
| g. Percentage value compared to net assets of the Fund. | 0.001680100046 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 806

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | BNP Paribas |
| b. LEI (if any) of issuer. (1) | R0MUWSFPU8MPRO8K5P83 |
| 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 | 21HTKBB2V0X |
| 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) | 4708.98000000 |
| f. Exchange rate. | 1.36647783 |
| g. Percentage value compared to net assets of the Fund. | 0.001984721783 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---|---------|
| 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 | BNP Paribas | R0MUWSFPU8MPRO8K5P83 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 1419975.67000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|------------------|
| Amount of currency purchased. | 1946800.00000000 |
| Description of currency purchased. | Australia Dollar |

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-11-09 |
|-----------------------|------------|

| | |
|---|---------------|
| iv. Unrealized appreciation or depreciation. (24) | 4708.98000000 |
|---|---------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Commerzbank AG |
| b. LEI (if any) of issuer. (1) | 851WYGNLUQLFZBSYGB56 |
| c. Title of the issue or description of the investment. | Commerzbank AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000CBK1001 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 2045.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 12798.43000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005394230346 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 808

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 ILS

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 21HFKBB4XLR

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) Israel Shekel

e. Value. (4) -3706.96000000

f. Exchange rate. 3.20736240

g. Percentage value compared to net assets of the Fund. -0.00156239445

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. 3070300.00000000
Description of currency sold. Israel Shekel

ii. Amount and description of currency purchased.

| | |
|---|----------------------|
| Amount of currency purchased. | 953559.36000000 |
| Description of currency purchased. | United States Dollar |
| iii. Settlement date. | 2021-09-30 |
| iv. Unrealized appreciation or depreciation. (24). | -3706.96000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 809

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | BASF SE |
| b. LEI (if any) of issuer. (1). | 529900PM64WH8AF1E917 |
| c. Title of the issue or description of the investment. | BASF SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000BASF111 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|-----------------------|
| Balance. (2). | |
| a. Balance | 444.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 34347.49000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.014476640720 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 810

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | CaixaBank SA |
| b. LEI (if any) of issuer. (1) | 7CUNS533WID6K7DGF187 |
| c. Title of the issue or description of the investment. | CaixaBank SA |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0140609019 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|-----------------------|
| a. Balance | 8772.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 27249.74000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011485109849 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 811

Item C.1. Identification of investment.

a. Name of issuer (if any). Domino's Pizza Inc

b. LEI (if any) of issuer. [\(1\)](#) 25490005ZWM11F9UXU57

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 151.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 78050.39000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.032896361688

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 812

Item C.1. Identification of investment.

a. Name of issuer (if any). JCDecaux SA

b. LEI (if any) of issuer. (1) 9695009KV7AFPDEI5S30

c. Title of the issue or description of the investment. JCDecaux SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000077919 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 889.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 24801.55000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.010453256662 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 813**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 SE0000107203

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1828.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 63746.05000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.026867426505

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 814

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 | 211.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 62597.37000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.026383285519 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 815

Item C.1. Identification of investment.

a. Name of issuer (if any).

Cimarex Energy Co

b. LEI (if any) of issuer. (1)

11KYOFXPU1C4CQL1CL44

c. Title of the issue or description of the investment.

Cimarex Energy Co

d. CUSIP (if any).

171798101

At least one of the following other identifiers:

- ISIN

US1717981013

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

268.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17210.96000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.007254005587

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 816

Item C.1. Identification of investment.

a. Name of issuer (if any). Ovintiv Inc

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. Ovintiv Inc

d. CUSIP (if any). 69047Q102

At least one of the following other identifiers:

- ISIN US69047Q1022

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 403.00000000

| | |
|---|------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 10972.18000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.004624509906 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 817

Item C.1. Identification of investment.

a. Name of issuer (if any).

Lonza Group AG

b. LEI (if any) of issuer. (1)

549300EFW4H2TCZ71055

c. Title of the issue or description of the investment.

Lonza Group AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0013841017

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

278.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

235111.89000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.099094005433

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 818

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Liberty Global PLC |
| b. LEI (if any) of issuer. (1) | 549300BSGXG3QLIQYT84 |
| c. Title of the issue or description of the investment. | Liberty Global PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B8W67662 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|--------------------------------|------------------|
| a. Balance | 813.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 23365.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009848046711 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 819

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. | CATTLE FEEDER 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 | BBG00XDJJ2R7 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 12.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2141.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000902506435 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| 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. Feeder Cattle

Index identifier, if any. FCU1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-09-30

iv. Aggregate notional amount or contract value on trade date. 975858.70000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 2141.30000000

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: 820

Item C.1. Identification of investment.

a. Name of issuer (if any).

CSX Corp

b. LEI (if any) of issuer. (1)

549300JVQR4N1MMP3Q88

c. Title of the issue or description of the investment.

CSX Corp

d. CUSIP (if any).

126408103

At least one of the following other identifiers:

- ISIN

US1264081035

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1578.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

51332.34000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.021635346382

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 821

Item C.1. Identification of investment.

a. Name of issuer (if any). United Utilities Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138002IEYQAOC88ZJ59

c. Title of the issue or description of the investment. United Utilities Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B39J2M42

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 6181.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 89887.10000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.037885250192 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 822

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Flex Ltd |
| b. LEI (if any) of issuer. (1) | 549300EAQH74YHD07T53 |
| c. Title of the issue or description of the investment. | Flex Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SG9999000020 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 3294.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 61202.52000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025795389801 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-----------|
| a. ISO country code. (8) | SINGAPORE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 823

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | CAE Inc |
| b. LEI (if any) of issuer. (1) | 549300FFM2BEH2GF1E44 |
| c. Title of the issue or description of the investment. | CAE Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA1247651088 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|------------------|
| a. Balance | 2809.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 81109.55000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.034185724033 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 824

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 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 identifier used | 21GFKBB04CZ |
| 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) | -36662.57000000 |
| f. Exchange rate. | 73.25279310 |
| g. Percentage value compared to net assets of the Fund. | -0.01545239124 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 | E570DZWZ7FF32TWEFA76 |

i. Amount and description of currency sold.

Amount of currency sold. 97394700.00000000

Description of currency sold. India Rupee

ii. Amount and description of currency purchased.

Amount of currency purchased. 1292907.21000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-08

iv. Unrealized appreciation or depreciation. [\(24\)](#) -36662.57000000

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

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 KRW / 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 | 21HQKBB4PX2 |
|--|-------------|

| | |
|---|------------------|
| 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) | 5697.92000000 |
| f. Exchange rate. | 1159.53965517 |
| g. Percentage value compared to net assets of the Fund. | 0.002401536202 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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) | 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. | 953338.71000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|---------------------|
| Amount of currency purchased. | 1112041000.00000000 |
| Description of currency purchased. | Korea (South) Won |

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) 5697.92000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 826

Item C.1. Identification of investment.

a. Name of issuer (if any). Kinder Morgan Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300WR7IX8XE0TBO16 |
| c. Title of the issue or description of the investment. | Kinder Morgan Inc |
| d. CUSIP (if any). | 49456B101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US49456B1017 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1880.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 30587.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012891937539 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 827**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Patterson Cos Inc
- b. LEI (if any) of issuer. [\(1\)](#) YM48Q2087CUE26GWEK09
- c. Title of the issue or description of the investment. Patterson Cos Inc
- d. CUSIP (if any). 703395103

At least one of the following other identifiers:

- ISIN US7033951036

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 1039.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 31834.96000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013417669770

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 828

Item C.1. Identification of investment.

- a. Name of issuer (if any). Wynn Resorts Ltd
- b. LEI (if any) of issuer. (1) 254900CEKKWIHTEAB172
- c. Title of the issue or description of the investment. Wynn Resorts Ltd

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 983134107 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9831341071 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 179.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 18202.51000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007671920058 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 829

Item C.1. Identification of investment.

a. Name of issuer (if any).

Cincinnati Financial Corp

b. LEI (if any) of issuer. [\(1\)](#)

254900Q4WEDMZBOZ0002

c. Title of the issue or description of the investment.

Cincinnati Financial Corp

d. CUSIP (if any).

172062101

At least one of the following other identifiers:

- ISIN

US1720621010

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

705.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

86997.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.036667142570

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.

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: 830

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 | 162.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 66988.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028234091752 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 831**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Commodities Exchange Center
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. GOLD 100 OZ FUTR DEC21
- 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
BBG00BR4QC84
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 25.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -7730.89000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.00325838414

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-commodity

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 | Commodities Exchange Center | 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.

Gold (100 oz)

Index identifier, if any.

GCZ1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-12-29

iv. Aggregate notional amount or contract value on trade date.

4552980.89000000

| | |
|--|----------------------|
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24). | -7730.89000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 832

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Coca-Cola HBC AG |
| b. LEI (if any) of issuer. (1). | 549300EFP3TNG7JGVE49 |
| c. Title of the issue or description of the investment. | Coca-Cola HBC AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0198251305 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 1304.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United Kingdom Pound |
| e. Value. (4). | 47198.15000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.019892884756 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) SWITZERLAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 833

Item C.1. Identification of investment.

a. Name of issuer (if any). Leonardo SpA

b. LEI (if any) of issuer. (1) 529900X4EEX1U9LN3U39

c. Title of the issue or description of the investment. Leonardo SpA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0003856405 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 684.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 5569.46000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.002347393402 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 834**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ITV PLC
- b. LEI (if any) of issuer. [\(1\)](#) ZLECI7ED2QMWFGYCXZ59
- c. Title of the issue or description of the investment. ITV PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0033986497

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 7799.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 12429.91000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.005238908032

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 835

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | thyssenkrupp AG |
| b. LEI (if any) of issuer. (1) | 549300UDG16DOYUPR330 |
| c. Title of the issue or description of the investment. | thyssenkrupp AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0007500001 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1007.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 11220.74000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004729271967 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 836

Item C.1. Identification of investment.

a. Name of issuer (if any).

Acuity Brands Inc

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

Acuity Brands Inc

d. CUSIP (if any).

00508Y102

At least one of the following other identifiers:

- ISIN

US00508Y1029

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

140.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

25834.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.010888493794

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 837

Item C.1. Identification of investment.

a. Name of issuer (if any). Bankinter SA

b. LEI (if any) of issuer. [\(1\)](#) VWMYAEQSTOPNV0SUGU82

c. Title of the issue or description of the investment. Bankinter SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0113679137

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3395.00000000

| | |
|---|-----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19869.03000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008374318146 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 838

Item C.1. Identification of investment.

a. Name of issuer (if any).

Freeport-McMoRan Inc

b. LEI (if any) of issuer. (1)

549300IRDTHJQ1PVET45

c. Title of the issue or description of the investment.

Freeport-McMoRan Inc

d. CUSIP (if any).

35671D857

At least one of the following other identifiers:

- ISIN

US35671D8570

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2604.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

94759.56000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039938874863

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 839

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 428.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 275477.92000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.116107315973 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 840

Item C.1. Identification of investment.

a. Name of issuer (if any).

Macy's Inc

b. LEI (if any) of issuer. (1)

529900NZQ81TIOW3CW52

c. Title of the issue or description of the investment.

Macy's Inc

d. CUSIP (if any).

55616P104

At least one of the following other identifiers:

- ISIN

US55616P1049

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

699.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

15650.61000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006596355600

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 841

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | CenterPoint Energy Inc |
| b. LEI (if any) of issuer. (1) | 21TPXMRRHFKOBHDC8J74 |
| c. Title of the issue or description of the investment. | CenterPoint Energy Inc |
| d. CUSIP (if any). | 15189T107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US15189T1079 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 2121.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4). | 53215.89000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022429217394 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|--|--|
| a. Liquidity classification information. (10). | |
|--|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 842

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: SS25UJ0 IRS NZD R F .83900 IS25UJ0 CCPVANILLA / Short: SS25UJ0 IRS NZD P V 03MNZDBB IS25UK1 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 | SS25UJ0 |
| Description of other unique identifier. | Internal Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|--------------------|
| a. Balance | 9130000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | New Zealand Dollar |
| e. Value. (4) | -579381.90000000 |
| f. Exchange rate. | 1.41914400 |
| g. Percentage value compared to net assets of the Fund. | -0.24419553237 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 0.83900000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. 22272.49000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -2681.46000000 |

ii. Termination or maturity date. 2030-11-16

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. | 9130000.00000000 |
| ISO Currency Code. | NZD |
| v. Unrealized appreciation or depreciation. (24). | -579381.90000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 843

Item C.1. Identification of investment.

| | |
|---------------------------------|--------------------------|
| a. Name of issuer (if any). | Vanguard Real Estate ETF |
| b. LEI (if any) of issuer. (1). | B1HNOZOSPCLXHIVBEI82 |

| | |
|---|--------------------------|
| c. Title of the issue or description of the investment. | Vanguard Real Estate ETF |
| d. CUSIP (if any). | 922908553 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9229085538 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 11760.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1276900.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.538182968174 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|-----------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Registered fund |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 1264088.36000000 |

Schedule of Portfolio Investments Record: 844

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Sysco Corp |
| b. LEI (if any) of issuer. (1) | 5RGWIFLMGH3YS7KWI652 |
| c. Title of the issue or description of the investment. | Sysco Corp |
| d. CUSIP (if any). | 871829107 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US8718291078 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- | | |
|---|----------------------|
| a. Balance | 1355.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 107925.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.045488107202 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 845

Item C.1. Identification of investment.

| | |
|--------------------------------|---------------------------|
| a. Name of issuer (if any). | AvalonBay Communities Inc |
| b. LEI (if any) of issuer. (1) | K9G90K85RBWD2LAGQX17 |

| | |
|---|---------------------------|
| c. Title of the issue or description of the investment. | AvalonBay Communities Inc |
| d. CUSIP (if any). | 053484101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0534841012 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 234.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 53721.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022642412570 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 846

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 3658.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 31788.02000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.013397885690

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 847

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 | 1035.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 34249.79000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.014435462521 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 848

Item C.1. Identification of investment.

- a. Name of issuer (if any). CECONOMY AG
- b. LEI (if any) of issuer. (1) 5299001X9L42HXEBCZ51
- c. Title of the issue or description of the investment. CECONOMY AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0007257503

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 963.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 4513.29000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.001902243156

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 849

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 | 21HFKBB4H9V |
| 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) | -11844.81000000 |
| f. Exchange rate. | 8.69437931 |
| g. Percentage value compared to net assets of the Fund. | -0.00499230245 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 3695000.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 413142.40000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) -11844.81000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 850

Item C.1. Identification of investment.

a. Name of issuer (if any). Gildan Activewear Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300SB3IBI34M00Z45

c. Title of the issue or description of the investment. Gildan Activewear Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA3759161035

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 1287.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 49474.50000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.020852311517 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 851

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

b. LEI (if any) of issuer. (1)

549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment.

WHEAT FUTURE(CBT) MAR22

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

BBG00PNFBG16

Description of other unique identifier.

Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

34.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-24314.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.01024815803

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-commodity

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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. | Wheat |
| Index identifier, if any. | W H2 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2022-03-14 |
| iv. Aggregate notional amount or contract value on trade date. | 1277214.93000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | -24314.93000000 |

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: 852

Item C.1. Identification of investment.

- a. Name of issuer (if any). Fidelity National Information Services Inc
- b. LEI (if any) of issuer. (1) 6WQI0GK1PRFVBA061U48
- c. Title of the issue or description of the investment. Fidelity National Information Services Inc
- d. CUSIP (if any). 31620M106

At least one of the following other identifiers:

- ISIN US31620M1062

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1949.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 249023.73000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.104957511309

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 853

Item C.1. Identification of investment.

a. Name of issuer (if any). Ashtead Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138007UTBN8X9K1A235

c. Title of the issue or description of the investment. Ashtead Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0000536739

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) | United Kingdom Pound |
| e. Value. (4) | 43776.81000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.018450872254 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 854

Item C.1. Identification of investment.

a. Name of issuer (if any).

Julius Baer Group Ltd

b. LEI (if any) of issuer. (1)

5299007MF0604ZGJER92

c. Title of the issue or description of the investment.

Julius Baer Group Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0102484968

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)

Switzerland Franc

e. Value. (4)

43272.77000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.018238431520

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 855

Item C.1. Identification of investment.

a. Name of issuer (if any). Spectrum Brands Holdings Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300JM0MJETDD30O20

c. Title of the issue or description of the investment. Spectrum Brands Holdings Inc

d. CUSIP (if any). 84790A105

At least one of the following other identifiers:

- ISIN US84790A1051

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 587.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 45821.22000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019312541886 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 856

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Societe Generale |
| b. LEI (if any) of issuer. (1) | O2RNE8IBXP4R0TD8PU41 |
| 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 | 21GHKBB09P1 |
| 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) | 2521.98000000 |
| f. Exchange rate. | 8.62691241 |
| g. Percentage value compared to net assets of the Fund. | 0.001062953897 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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 | Societe Generale | O2RNE8IBXP4R0TD8PU41 |

i. Amount and description of currency sold.

Amount of currency sold. 9073115.00000000

Description of currency sold. Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased. 1054244.14000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) 2521.98000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 857

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Carnival PLC |
| b. LEI (if any) of issuer. (1) | 4DR1VPDQMHD3N3QW8W95 |
| c. Title of the issue or description of the investment. | Carnival PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0031215220 |
|--------|--------------|

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 Kingdom Pound |
| e. Value. (4) | 8862.26000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.003735229386 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 858

Item C.1. Identification of investment.

a. Name of issuer (if any). Middleby Corp/The

b. LEI (if any) of issuer. [\(1\)](#) JDFO86U9VQRBKW5KYA35

c. Title of the issue or description of the investment. Middleby Corp/The

d. CUSIP (if any). 596278101

At least one of the following other identifiers:

- ISIN US5962781010

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 251.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 45917.94000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.019353307039 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Occidental Petroleum Corp |
| b. LEI (if any) of issuer. (1) | IM7X0T3ECJW4C1T7ON55 |
| c. Title of the issue or description of the investment. | Occidental Petroleum Corp |
| d. CUSIP (if any). | 674599162 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6745991629 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 108.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1092.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000460656346 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.a. Type of derivative instrument [\(21\)](#) Warrant

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 | N/A | N/A |

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 ☒ Purchased3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. Occidental Petroleum Corp

Title of issue. Occidental Petroleum Corp

At least one of the following other identifiers:

- CUSIP. 674599105

- ISIN (if CUSIP is not available). US6745991058

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 1.00000000

v. Exercise price or rate. 22.00000000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date. 2027-08-03

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 482.76000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 860

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Sherwin-Williams Co/The |
| b. LEI (if any) of issuer. (1) | Z15BMIOX8DDH0X2OBP21 |
| c. Title of the issue or description of the investment. | Sherwin-Williams Co/The |
| d. CUSIP (if any). | 824348106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8243481061 |
|--------|--------------|

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) | 210443.31000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.088696792427 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 861

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Foot Locker Inc |
| b. LEI (if any) of issuer. (1) | 549300X383CBNP6MTV94 |
| c. Title of the issue or description of the investment. | Foot Locker Inc |
| d. CUSIP (if any). | 344849104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3448491049 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 407.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) | 23072.83000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009724642770 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

| | |
|---|----------------|
| i. If Yes, provide the value of the securities on loan. | 22475.82000000 |
|---|----------------|

Schedule of Portfolio Investments Record: 862

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 | 430.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 227650.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.095949251198 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 863

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Givaudan SA |
| b. LEI (if any) of issuer. (1) | 213800SVRMQA1TD91D41 |
| c. Title of the issue or description of the investment. | Givaudan SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0010645932 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-------------------|
| a. Balance | 25.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |

| | |
|---|-----------------|
| e. Value. (4) . | 125424.43000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.052863379848 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 864

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Mondi PLC |
| b. LEI (if any) of issuer. (1) | 213800LOZA69QFDC9N34 |
| c. Title of the issue or description of the investment. | Mondi PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B1CRLC47 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1889.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 52107.93000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.021962238909 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 865

Item C.1. Identification of investment.

- a. Name of issuer (if any).

International Paper Co
- b. LEI (if any) of issuer. (1)

824LMFJDH41EY779Q875
- c. Title of the issue or description of the investment.

International Paper Co
- d. CUSIP (if any).

460146103

At least one of the following other identifiers:

- ISIN US4601461035

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1270.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

76314.30000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.032164641519 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-----------------------------|
| a. Name of issuer (if any). | China Shenhua Energy Co Ltd |
| b. LEI (if any) of issuer. (1) | 529900N9JOX4C108MA40 |
| c. Title of the issue or description of the investment. | China Shenhua Energy Co Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE1000002R0 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 99000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 218919.49000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.092269298382 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 867

Item C.1. Identification of investment.

a. Name of issuer (if any). UniCredit SpA

b. LEI (if any) of issuer. (1) 549300TRUWO2CD2G5692

c. Title of the issue or description of the investment. UniCredit SpA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IT0005239360

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1079.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 13454.06000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.005670562619

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 868

Item C.1. Identification of investment.

a. Name of issuer (if any). NiSource Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300D8GOWWH0SJB189 |
| c. Title of the issue or description of the investment. | NiSource Inc |
| d. CUSIP (if any). | 65473P105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US65473P1057 |
|--------|--------------|

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) | 64287.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027095508211 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 869**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FirstEnergy Corp
- b. LEI (if any) of issuer. (1) 549300SVYJS666PQJH88
- c. Title of the issue or description of the investment. FirstEnergy Corp
- d. CUSIP (if any). 337932107

At least one of the following other identifiers:

- ISIN US3379321074

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1915.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 74436.05000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.031373004330

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 870

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | General Electric Co |
| b. LEI (if any) of issuer. (1) | 3C7474T6CDKPR9K6YT90 |
| c. Title of the issue or description of the investment. | General Electric Co |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 369604301 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3696043013 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 199.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 20976.59000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008841128040 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 871

Item C.1. Identification of investment.

a. Name of issuer (if any).

Nordstrom Inc

b. LEI (if any) of issuer. (1)

549300S3IZB5P35KNV16

c. Title of the issue or description of the investment.

Nordstrom Inc

d. CUSIP (if any).

655664100

At least one of the following other identifiers:

- ISIN

US6556641008

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

496.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14190.56000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.005980979650

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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. 14047.51000000

Schedule of Portfolio Investments Record: 872

Item C.1. Identification of investment.

a. Name of issuer (if any). APA Corp

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. APA Corp

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 03743Q108 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US03743Q1085 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 607.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 11824.36000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.004983683275 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 873**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 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 21HGKBBX78L

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. [\(4\)](#) 10668.45000000

f. Exchange rate. 774.26220000

g. Percentage value compared to net assets of the Fund. 0.004496495018

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 | Citibank, National Association | E57ODZWZ7FF32TWEFA76 |

i. Amount and description of currency sold.

Amount of currency sold. 956282.67000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 748673700.00000000

Description of currency purchased. Chile Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. (24) 10668.45000000

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: 874**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Carlsberg AS
- b. LEI (if any) of issuer. [\(1\)](#) 5299001O0WJQYB5GYZ19
- c. Title of the issue or description of the investment. Carlsberg AS
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0010181759

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 434.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Denmark Krone
- e. Value. [\(4\)](#) 75804.61000000
- f. Exchange rate. 6.29820000
- g. Percentage value compared to net assets of the Fund. 0.031949819446

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 875

Item C.1. Identification of investment.

a. Name of issuer (if any). Deere & Co

b. LEI (if any) of issuer. [\(1\)](#) PWFTNG3EI0Y73OXWDH08

c. Title of the issue or description of the investment. Deere & Co

d. CUSIP (if any). 244199105

At least one of the following other identifiers:

- ISIN US2441991054

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 289.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 109250.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.046046529108 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 876

Item C.1. Identification of investment.

- a. Name of issuer (if any). Hydro One Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 5493007QZDXTP1W2VL44
- c. Title of the issue or description of the investment. Hydro One Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA4488112083

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. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 89148.97000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.037574146154

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 877

Item C.1. Identification of investment.

a. Name of issuer (if any). Swiss Re AG

b. LEI (if any) of issuer. [\(1\)](#) 529900PS9YW3YY29F326

c. Title of the issue or description of the investment. Swiss Re AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0126881561

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-------------------|
| a. Balance | 469.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 43120.84000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.018174396680 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 878

Item C.1. Identification of investment.

a. Name of issuer (if any).

Zurich Insurance Group AG

b. LEI (if any) of issuer. (1)

529900QVNRBND50TXP03

c. Title of the issue or description of the investment.

Zurich Insurance Group AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CH0011075394

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

154.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Switzerland Franc

e. Value. (4)

67573.86000000

f. Exchange rate.

0.91575000

g. Percentage value compared to net assets of the Fund.

0.028480756332

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 879

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 | 9.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 8368.34000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.003527053988 |

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).

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.

11518280.78000000

ISO Currency Code.

Hong Kong Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#)

8368.34000000

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: 880

Item C.1. Identification of investment.

a. Name of issuer (if any).

Analog Devices Inc

b. LEI (if any) of issuer. [\(1\)](#)

GYVOE5EZ4GDAVTU4CQ61

c. Title of the issue or description of the investment.

Analog Devices Inc

d. CUSIP (if any).

032654105

At least one of the following other identifiers:

- ISIN

US0326541051

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1478.92000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 240990.01000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.101571491600 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 881

Item C.1. Identification of investment.

- a. Name of issuer (if any). Danone SA
- b. LEI (if any) of issuer. (1) 969500KMUQ2B6CBAF162
- c. Title of the issue or description of the investment. Danone SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000120644

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 580.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 42354.95000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.017851592471

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 882

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 21CIKBB2SFD

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) | -25125.88000000 |
| f. Exchange rate. | 4.15801600 |
| g. Percentage value compared to net assets of the Fund. | -0.01058995395 |

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).

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 3563712.55000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 14713500.00000000 |
| Description of currency purchased. | Malaysia Ringgit |

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-09-23 |
|-----------------------|------------|

| | |
|--|-----------------|
| iv. Unrealized appreciation or depreciation. (24) | -25125.88000000 |
|--|-----------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 883**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 | 1564.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|-----------------|
| e. Value. (4). | 113937.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.048021873052 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 884

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 | 661.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 40982.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017272927076 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 885

Item C.1. Identification of investment.

a. Name of issuer (if any). Illinois Tool Works Inc

b. LEI (if any) of issuer. [\(1\)](#) 76NA4I14SZCFAYMNSV04

c. Title of the issue or description of the investment. Illinois Tool Works Inc

d. CUSIP (if any). 452308109

At least one of the following other identifiers:

- ISIN US4523081093

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 349.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 81268.14000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.034252565902 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Chicago Board of Trade |
| b. LEI (if any) of issuer. (1) | 549300EX04Q2QBFQTQ27 |
| c. Title of the issue or description of the investment. | SOYBEAN MEAL FUTR MAR22 |
| 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 | BBG00R1WMNV9 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 34.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -26048.97000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01097901418 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. | Soybean Meal |
| Index identifier, if any. | SMH2 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2022-03-14 |
| iv. Aggregate notional amount or contract value on trade date. | 1213668.97000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | -26048.97000000 |

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: 887

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Liberty Latin America Ltd |
| b. LEI (if any) of issuer. (1) | 213800YWQHEAX7CAVO83 |
| c. Title of the issue or description of the investment. | Liberty Latin America Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BMG9001E1286 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1189.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 17109.71000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007211331148 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | BERMUDA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 888

Item C.1. Identification of investment.

a. Name of issuer (if any). Royal Dutch Shell PLC

b. LEI (if any) of issuer. [\(1\)](#) 21380068P1DRH MJ8KU70

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 3120.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 61394.14000000

f. Exchange rate. 0.72735200

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.025876153021 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
|--------------------------|--|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Dassault Aviation SA |
| b. LEI (if any) of issuer. (1) | 969500CVFTUT88V8QN95 |
| c. Title of the issue or description of the investment. | Dassault Aviation SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121725 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 11.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 12418.59000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.005234136924 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 890

Item C.1. Identification of investment.

a. Name of issuer (if any).

MGM Resorts International

b. LEI (if any) of issuer. (1)

54930066VBP7DZEGGJ87

c. Title of the issue or description of the investment.

MGM Resorts International

d. CUSIP (if any).

552953101

At least one of the following other identifiers:

- ISIN

US5529531015

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

769.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

32774.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.013813781291

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 891

Item C.1. Identification of investment.

a. Name of issuer (if any). Aflac Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 549300N0B7DOGLXWPP39 |
| c. Title of the issue or description of the investment. | Aflac Inc |
| d. CUSIP (if any). | 001055102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0010551028 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1388.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 78671.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.033158287913 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 892**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 3726.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 18436.60000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.007770583361

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 893

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Burberry Group PLC |
| b. LEI (if any) of issuer. (1) | 213800PE1KEFCNFR1R50 |
| c. Title of the issue or description of the investment. | Burberry Group PLC |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0031743007 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 981.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 25119.20000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.010587138495 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 894

Item C.1. Identification of investment.

a. Name of issuer (if any).

Eversource Energy

b. LEI (if any) of issuer. (1)

SJ7XXD41SQU3ZNWUJ746

c. Title of the issue or description of the investment.

Eversource Energy

d. CUSIP (if any).

30040W108

At least one of the following other identifiers:

- ISIN

US30040W1080

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1141.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

103522.93000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.043632424493

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 895

Item C.1. Identification of investment.

a. Name of issuer (if any). F5 Networks Inc

b. LEI (if any) of issuer. (1) 54930015FPK9KT966303

c. Title of the issue or description of the investment. F5 Networks Inc

d. CUSIP (if any). 315616102

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3156161024 |
|--------|--------------|

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) | 94049.34000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.039639534219 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 896

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Duke Energy Corp
- b. LEI (if any) of issuer. (1)

I1BZKREC126H0VB1BL91
- c. Title of the issue or description of the investment.

Duke Energy Corp
- d. CUSIP (if any).

26441C204

At least one of the following other identifiers:

- ISIN

US26441C2044

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

865.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

90530.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.038156596403

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 897

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Allianz SE |
| b. LEI (if any) of issuer. (1) | 529900K9B0N5BT694847 |
| c. Title of the issue or description of the investment. | Allianz SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0008404005 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 222.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 52117.11000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.021966108058 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 898

Item C.1. Identification of investment.

a. Name of issuer (if any).

AerCap Holdings NV

b. LEI (if any) of issuer. (1)

549300SZYINBBLJQU475

c. Title of the issue or description of the investment.

AerCap Holdings NV

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

NL0000687663

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

317.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

17095.81000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.007205472632

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 899

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 387.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 146820.06000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.061881123168 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 900

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pfizer Inc

b. LEI (if any) of issuer. (1)

765LHXWGK1KXCLTFYQ30

c. Title of the issue or description of the investment.

Pfizer Inc

d. CUSIP (if any).

717081103

At least one of the following other identifiers:

- ISIN

US7170811035

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2016.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

92877.12000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.039145471689

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 901

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | VeriSign Inc |
| b. LEI (if any) of issuer. (1) | LMPL4N8ZOJRMF0KOF759 |
| c. Title of the issue or description of the investment. | VeriSign Inc |
| d. CUSIP (if any). | 92343E102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US92343E1029 |
|--------|--------------|

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) | United States Dollar |
| e. Value. (4) | 178198.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.075106271158 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 902

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

6694.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

88317.68000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.037223777418

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 903

Item C.1. Identification of investment.

a. Name of issuer (if any). Ross Stores Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300ENZFLPGRDFZQ60

c. Title of the issue or description of the investment. Ross Stores Inc

d. CUSIP (if any). 778296103

At least one of the following other identifiers:

- ISIN US7782961038

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 451.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

| | |
|---|----------------|
| e. Value. (4) . | 53398.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022506140968 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) . | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|---------------------------------------|---------------|
| a. Asset type. (6) . | Equity-common |
| b. Issuer type. (7) . | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) . | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) . | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) . | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 904

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Aena SME SA |
| b. LEI (if any) of issuer. (1) | 959800R7QMXKF0NFMT29 |
| c. Title of the issue or description of the investment. | Aena SME SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0105046009 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 131.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 20943.50000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008827181402 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 905

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Lululemon Athletica Inc
- b. LEI (if any) of issuer. (1)

549300D9GZ4BMLDW5T40
- c. Title of the issue or description of the investment.

Lululemon Athletica Inc
- d. CUSIP (if any).

550021109

At least one of the following other identifiers:

- ISIN

US5500211090

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

362.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

144861.54000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.061055654105 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Jazz Pharmaceuticals PLC |
| b. LEI (if any) of issuer. (1) | 635400GAUMJCLEZRRV50 |
| c. Title of the issue or description of the investment. | Jazz Pharmaceuticals PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00B4Q5ZN47 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 223.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 29371.33000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.012379308994 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 907

Item C.1. Identification of investment.

a. Name of issuer (if any).

Avnet Inc

b. LEI (if any) of issuer. (1)

XJI53DCPL7QABOWK4Z75

c. Title of the issue or description of the investment.

Avnet Inc

d. CUSIP (if any).

053807103

At least one of the following other identifiers:

- ISIN

US0538071038

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1566.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

63360.36000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.026704867448

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 908

Item C.1. Identification of investment.

a. Name of issuer (if any). United Mexican States

| | |
|---|--------------------------------------|
| b. LEI (if any) of issuer. (1) | 254900EGTWEU67VP6075 |
| c. Title of the issue or description of the investment. | Mexico Government International Bond |
| d. CUSIP (if any). | 91086QBG2 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US91086QBG29 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1174000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1328968.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.560128040368 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|------|
| a. Asset type. (6) | 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

| | |
|--|---|
| a. Maturity date. | 2026-01-21 |
| b. Coupon. | |
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 4.12500000 |
| c. Currently in default? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

| | |
|---|------------------|
| i. If Yes, provide the value of the securities on loan. | 1319297.62000000 |
|---|------------------|

Schedule of Portfolio Investments Record: 909

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Ameren Corp |
| b. LEI (if any) of issuer. (1) | XRZQ5S7HYJFPHJ78L959 |
| c. Title of the issue or description of the investment. | Ameren Corp |
| d. CUSIP (if any). | 023608102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0236081024 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1162.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 101930.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.042961312564 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 910

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 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 | 21GUKBB286B |
| 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) | 8828.15000000 |
| f. Exchange rate. | 0.84581731 |
| g. Percentage value compared to net assets of the Fund. | 0.003720852841 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|---------|
| 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. | 1541334.54000000 |
| Description of currency sold. | Euro Member Countries |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 1831130.09000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date.

2021-11-08

iv. Unrealized appreciation or depreciation.
(24)

8828.15000000

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: 911

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Waste Connections Inc |
| b. LEI (if any) of issuer. (1) | 549300HDLRTPBQU69P29 |
| c. Title of the issue or description of the investment. | Waste Connections Inc |
| d. CUSIP (if any). | 94106B101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA94106B1013 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|--------------------------------|----------------------|
| a. Balance | 891.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 115126.11000000 |
| f. Exchange rate. | |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.048522885720 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
|--------------------------|------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | UBS Group AG |
| b. LEI (if any) of issuer. (1) | 549300SZJ9VS8SGXAN81 |
| c. Title of the issue or description of the investment. | UBS Group AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0244767585 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-------------------|
| a. Balance | 1814.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 30259.77000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.012753765080 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 913

Item C.1. Identification of investment.

a. Name of issuer (if any). New York Mercantile Exchange

b. LEI (if any) of issuer. (1) 5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment. WTI CRUDE FUTURE MAR22

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 BBG00F958YP5

Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 42.00000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 6532.39000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.002753245232

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-commodity

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 | New York Mercantile Exchange | 5493008GFNDTXFPHWI47 |

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. | NYMEX WTI Light Sweet Crude Oil |
| Index identifier, if any. | CLH2 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2022-02-22 |
| iv. Aggregate notional amount or contract value on trade date. | 2799907.61000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 6532.39000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 914

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | Verizon Communications Inc |
| b. LEI (if any) of issuer. (1) | 2S72QS2UO2OESLG6Y829 |
| c. Title of the issue or description of the investment. | Verizon Communications Inc |
| d. CUSIP (if any). | 92343V104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US92343V1044 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|----------------------------------|----------------------|
| Balance. (2) | |
| a. Balance | 1696.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 93280.00000000 |
| f. Exchange rate. | |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.039315275917 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | Assicurazioni Generali SpA |
| b. LEI (if any) of issuer. (1) | 549300X5UKJVE386ZB61 |
| c. Title of the issue or description of the investment. | Assicurazioni Generali SpA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0000062072 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 1915.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 39068.00000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.016466222122 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 916

Item C.1. Identification of investment.

a. Name of issuer (if any). Associated British Foods PLC

b. LEI (if any) of issuer. (1) GBQKSY6W7G0OHCQ8OQ72

c. Title of the issue or description of the investment. Associated British Foods PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0006731235

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 933.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 25439.15000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.010721989722

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 917

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 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 | 21GUKBB2859 |
| 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) | -3024.18000000 |
| f. Exchange rate. | 0.84581731 |
| g. Percentage value compared to net assets of the Fund. | -0.00127461911 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.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. | 627272.45000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-----------------------|
| Amount of currency purchased. | 528000.00000000 |
| Description of currency purchased. | Euro Member Countries |

iii. Settlement date. 2021-11-08

iv. Unrealized appreciation or depreciation. [\(24\)](#) -3024.18000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 918****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 | 1536.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 136903.68000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.057701607561 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 919**Item C.1. Identification of investment.**

a. Name of issuer (if any). UCB SA

b. LEI (if any) of issuer. [\(1\)](#) 2138008J191VLSGY5A09

c. Title of the issue or description of the investment. UCB SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0003739530

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 558.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 63840.19000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.026907104250

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 920

Item C.1. Identification of investment.

- a. Name of issuer (if any). CarMax Inc
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. CarMax Inc
- d. CUSIP (if any). 143130102

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1431301027 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 276.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 34557.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014565348762 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 921**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Standard Chartered PLC
- b. LEI (if any) of issuer. [\(1\)](#) U4LOSYZ7YG4W3S5F2G91
- c. Title of the issue or description of the investment. Standard Chartered PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0004082847

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2940.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 18334.23000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.007727436869

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 922

Item C.1. Identification of investment.

a. Name of issuer (if any). Bath & Body Works Inc

b. LEI (if any) of issuer. [\(1\)](#) GR3KVMWVCR54YWQNXU90

c. Title of the issue or description of the investment. Bath & Body Works Inc

d. CUSIP (if any). 070830104

At least one of the following other identifiers:

- ISIN US0708301041

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) | 27599.32000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011632449409 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 923

Item C.1. Identification of investment.

a. Name of issuer (if any).

Experian PLC

b. LEI (if any) of issuer. (1)

635400RXXHHYT1JTSZ26

c. Title of the issue or description of the investment.

Experian PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B19NLV48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1125.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

49623.87000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.020915267379

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 924

Item C.1. Identification of investment.

a. Name of issuer (if any). Raytheon Technologies Corp

b. LEI (if any) of issuer. [\(1\)](#) I07WOS4YJ0N7YRFE7309

c. Title of the issue or description of the investment. Raytheon Technologies Corp

d. CUSIP (if any). 75513E101

At least one of the following other identifiers:

- ISIN US75513E1010

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1280.00000000

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 108492.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.045727105135 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 925

Item C.1. Identification of investment.

a. Name of issuer (if any).

Voya Financial Inc

b. LEI (if any) of issuer. (1)

549300T065Z4KJ686G75

c. Title of the issue or description of the investment.

Voya Financial Inc

d. CUSIP (if any).

929089100

At least one of the following other identifiers:

- ISIN

US9290891004

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)

50359.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.021225317726

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 926

Item C.1. Identification of investment.

a. Name of issuer (if any). Edwards Lifesciences Corp

b. LEI (if any) of issuer. [\(1\)](#) YA13X31F3V31L8TMPR58

c. Title of the issue or description of the investment. Edwards Lifesciences Corp

d. CUSIP (if any). 28176E108

At least one of the following other identifiers:

- ISIN US28176E1082

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 960.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 112492.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.047413008905 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 927

Item C.1. Identification of investment.

a. Name of issuer (if any).

Gecina SA

b. LEI (if any) of issuer. (1)

9695003E4MMA10IBTR26

c. Title of the issue or description of the investment.

Gecina SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0010040865

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

296.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

46012.50000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.019393161804

Item C.3. Payoff profile.

a. 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)

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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 928

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Alstom SA |
| b. LEI (if any) of issuer. (1) | 96950032TUYMW11FB530 |
| c. Title of the issue or description of the investment. | Alstom SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0010220475 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 671.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 28848.40000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.012158906579 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 929

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | George Weston Ltd |
| b. LEI (if any) of issuer. (1) | 549300GEHU6LUSPS7Q65 |
| c. Title of the issue or description of the investment. | George Weston Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA9611485090 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1283.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 138301.43000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.058290725560 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 930

Item C.1. Identification of investment.

a. Name of issuer (if any). Husqvarna AB

b. LEI (if any) of issuer. [\(1\)](#) 549300GYQIIJ3UXB7655

c. Title of the issue or description of the investment. Husqvarna AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0001662230

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2521.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Sweden Krona

e. Value. [\(4\)](#) 33865.79000000

f. Exchange rate. 8.62945000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.014273615759 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 931

Item C.1. Identification of investment.

| | |
|---|--------------------------------|
| a. Name of issuer (if any). | Fairfax Financial Holdings Ltd |
| b. LEI (if any) of issuer. (1) | GLS7OQD0WOEDI8YAP031 |
| c. Title of the issue or description of the investment. | Fairfax Financial Holdings Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA3039011026 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 85.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 37625.29000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.015858154565 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 932

Item C.1. Identification of investment.

a. Name of issuer (if any). Liberty Global PLC

b. LEI (if any) of issuer. (1) 549300BSGXG3QLIQYT84

c. Title of the issue or description of the investment. Liberty Global PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B8W67B19

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) 52482.78000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.022120229166

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 933

Item C.1. Identification of investment.

a. Name of issuer (if any). Globe Life Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 5493001JFHKQOPP6XA71 |
| c. Title of the issue or description of the investment. | Globe Life Inc |
| d. CUSIP (if any). | 37959E102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US37959E1029 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 598.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 57449.86000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.024213733890 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 934**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 4936.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 60898.35000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.025667189463

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 935

Item C.1. Identification of investment.

- | | |
|---|-----------------------|
| a. Name of issuer (if any). | EMS-Chemie Holding AG |
| b. LEI (if any) of issuer. (1) | 529900G1XFTGSE0DIX60 |
| c. Title of the issue or description of the investment. | EMS-Chemie Holding AG |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0016440353 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 47.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 50926.95000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.021464484250 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 936**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Avery Dennison Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300PW7VPFCYKLIV37
- c. Title of the issue or description of the investment. Avery Dennison Corp
- d. CUSIP (if any). 053611109

At least one of the following other identifiers:

- ISIN US0536111091

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 978.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 220431.42000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.092906540503

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 937

Item C.1. Identification of investment.

a. Name of issuer (if any). Idorsia Ltd

b. LEI (if any) of issuer. (1) 506700XOVZUB107S5720

c. Title of the issue or description of the investment. Idorsia Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0363463438 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-------------------|
| a. Balance | 213.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 5024.41000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.002117667940 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 938**Item C.1. Identification of investment.**

- a. Name of issuer (if any). LANXESS AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900PTLRE72EMYIJ77
- c. Title of the issue or description of the investment. LANXESS AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0005470405

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 442.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 32218.54000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.013579339512

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 939

Item C.1. Identification of investment.

a. Name of issuer (if any). Eiffage SA

b. LEI (if any) of issuer. (1) 969500QXKE5WDM9M994

c. Title of the issue or description of the investment. Eiffage SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000130452

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 192.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19977.37000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008419980849 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 940

Item C.1. Identification of investment.

a. Name of issuer (if any).

Boeing Co/The

b. LEI (if any) of issuer. (1)

RVHJWBXLJ1RFUBSY1F30

c. Title of the issue or description of the investment.

Boeing Co/The

d. CUSIP (if any).

097023105

At least one of the following other identifiers:

- ISIN

US0970231058

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

219.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

48070.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.020260559294

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 941

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 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 | 21HLKBB4F3C |
| 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) | -2105.64000000 |
| f. Exchange rate. | 109.94765000 |
| g. Percentage value compared to net assets of the Fund. | -0.00088747660 |

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 | State Street Bank and Trust Company | 571474TGEMMWANRLN572 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 493963.36000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 54078600.00000000 |
| Description of currency purchased. | Japan Yen |

iii. Settlement date. 2021-11-17

iv. Unrealized appreciation or depreciation.
(24) -2105.64000000

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: 942

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 | 21HSKBBXRJJ |
| 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) | -1.28000000 |
| f. Exchange rate. | 5.17080000 |
| g. Percentage value compared to net assets of the Fund. | -0.00000053948 |

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. | 500.00000000 |
| Description of currency sold. | Brazil Real |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 95.42000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date. 2021-09-02

iv. Unrealized appreciation or depreciation. (24). -1.28000000

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: 943

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Autodesk Inc |
| b. LEI (if any) of issuer. (1). | FRKKVKAIQEF3FCSTPG55 |
| c. Title of the issue or description of the investment. | Autodesk Inc |
| d. CUSIP (if any). | 052769106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0527691069 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|--------------------------------|----------------------|
| a. Balance | 395.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 122485.55000000 |

| | |
|---|----------------|
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.051624712630 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Prysmian SpA |
| b. LEI (if any) of issuer. (1) | 529900X0H1IO3RS1A464 |
| c. Title of the issue or description of the investment. | Prysmian SpA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0004176001 |
|--------|--------------|

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 537.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 20218.01000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008521404820 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 945

Item C.1. Identification of investment.

a. Name of issuer (if any). Orsted AS

b. LEI (if any) of issuer. [\(1\)](#) W9NG6WMZIYEU8VEDOG48

c. Title of the issue or description of the investment. Orsted AS

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060094928

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1497.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 237999.83000000

f. Exchange rate. 6.29820000

g. Percentage value compared to net assets of the Fund. 0.100311202667

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 946

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Aon PLC |
| b. LEI (if any) of issuer. (1) | 635400FALWQYX5E6QC64 |
| c. Title of the issue or description of the investment. | Aon PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00BLP1HW54 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 435.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 124784.10000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.052593496158 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 947

Item C.1. Identification of investment.

a. Name of issuer (if any). Fox Corp

b. LEI (if any) of issuer. (1) 549300DDU6FDRBIELS05

c. Title of the issue or description of the investment. Fox Corp

d. CUSIP (if any). 35137L204

At least one of the following other identifiers:

- ISIN US35137L2043

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 340.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 11774.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.004962542042

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 948

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 | 1835.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 48737.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.020541725895 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 949

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: BS28GN5 IRS USD R V 03MLIBOR IS28GO6 CCPVANILLA / Short: BS28GN5 IRS USD P F 1.74350 IS28GN5 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 | BS28GN5 |
| Description of other unique identifier. | Internal Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 4800000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -232095.07000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.09782248838 |

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.

ICE Libor USD 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.

United States Dollar

Receipts: Amount.

1197.67000000

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.

1.74400000

Payments: Base currency

United States Dollar

Payments: Amount

-34870.00000000

ii. Termination or maturity date.

2031-04-01

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.

4800000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.

-232095.07000000

(24)

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 950

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Board of Trade

b. LEI (if any) of issuer. (1)

549300EX04Q2QBFQTQ27

c. Title of the issue or description of the investment.

US 5YR NOTE (CBT) DEC21

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

BBG00ZSDW2H5

Description of other unique identifier.

Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

64.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

10949.32000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.004614874966

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).

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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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.

5 Year US Treasury Note

Index identifier, if any.

FVZ1 Comdty

Narrative description. (27).

iii. Expiration date.

2021-12-31

iv. Aggregate notional amount or contract value on trade date.

7907050.68000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24).

10949.32000000

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: 951

Item C.1. Identification of investment.

- a. Name of issuer (if any). Ferrari NV
- b. LEI (if any) of issuer. [\(1\)](#) 549300RIVY5EX8RCON76
- c. Title of the issue or description of the investment. Ferrari NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0011585146

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 303.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 65726.93000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.027702319770

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 952

Item C.1. Identification of investment.

a. Name of issuer (if any). Jacobs Engineering Group Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300CZ8QS1GE53O776

c. Title of the issue or description of the investment. Jacobs Engineering Group Inc

d. CUSIP (if any). 469814107

At least one of the following other identifiers:

- ISIN US4698141078

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 615.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 83000.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034982671818 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 953

Item C.1. Identification of investment.

a. Name of issuer (if any).

BNP Paribas

b. LEI (if any) of issuer. (1)

R0MUWSFPU8MPRO8K5P83

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

21GRKBB4X8D

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)

1161.79000000

f. Exchange rate.

1159.53965517

g. Percentage value compared to net assets of the Fund.

0.000489666535

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 | BNP Paribas | R0MUWSFPU8MPRO8K5P83 |

i. Amount and description of currency sold.

Amount of currency sold. 1577049500.00000000

Description of currency sold. Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased. 1361226.96000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-28

iv. Unrealized appreciation or depreciation. [\(24\)](#) 1161.79000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 954

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 | 21GHKBBZQPR |
| 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) | -1498.17000000 |
| f. Exchange rate. | 8.69437931 |
| g. Percentage value compared to net assets of the Fund. | -0.00063144261 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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. 2489969.00000000

Description of currency sold. Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 284890.19000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-10-13

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1498.17000000

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: 955

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Allstate Corp/The |
| b. LEI (if any) of issuer. (1) | OBT0W1ED8G0NWVOLOJ77 |
| c. Title of the issue or description of the investment. | Allstate Corp/The |
| d. CUSIP (if any). | 020002101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0200021014 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 643.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 86985.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036662101718 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 956

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

3748.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

74748.36000000
- f. Exchange rate.

0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.031504635482 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
|------------------------------------|---------------|

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|-------|
| a. ISO country code. (8) | SPAIN |
|--|-------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Zardoya Otis SA |
| b. LEI (if any) of issuer. (1) | 549300JUQ1YDAUW4BB42 |
| c. Title of the issue or description of the investment. | Zardoya Otis SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0184933812 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 1731.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 11424.35000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004815088683 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 958

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 428.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 74626.08000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.031453097404

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 959

Item C.1. Identification of investment.

a. Name of issuer (if any). Cardinal Health Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | CCU46N3GJMF4OK4N7U60 |
| c. Title of the issue or description of the investment. | Cardinal Health Inc |
| d. CUSIP (if any). | 14149Y108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US14149Y1082 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 702.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 36847.98000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015530537100 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 960**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AmerisourceBergen Corp
- b. LEI (if any) of issuer. (1) AI8GXW8LG5WK7E9UD086
- c. Title of the issue or description of the investment. AmerisourceBergen Corp
- d. CUSIP (if any). 03073E105

At least one of the following other identifiers:

- ISIN US03073E1055

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 482.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 58905.22000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.024827133118

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- | | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 961

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | TE Connectivity Ltd |
| b. LEI (if any) of issuer. (1) | 894500ZRIX9K13RHXR17 |
| c. Title of the issue or description of the investment. | TE Connectivity Ltd |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0102993182 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 878.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 131893.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.055589793921 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 962**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 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 21HNKBB1Q2B
- 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) -36389.59000000
- f. Exchange rate. 5.17080000
- g. Percentage value compared to net assets of the Fund. -0.01533733674

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. 3884800.00000000

Description of currency sold. Brazil Real

- ii. Amount and description of currency purchased.

Amount of currency purchased. 714906.15000000

Description of currency purchased. United States Dollar

- iii. Settlement date. 2021-09-02

- iv. Unrealized appreciation or depreciation. [\(24\)](#) -36389.59000000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 963**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. LOW SU GASOIL G MAR22
- 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
- BBG007J7LGM5
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 28.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 13006.54000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.005481943705

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-commodity

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.

Low Sulfur Gas Oil

Index identifier, if any.

QSH2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2022-03-10

iv. Aggregate notional amount or contract value on trade date.

1636893.46000000

| | |
|--|----------------------|
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24). | 13006.54000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 964

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. | Long: IS28R32 TRS USD R E IS28R32 / Short: IS28R32 TRS USD P E IS28R43 |
| 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 | IS28R32 |
| Description of other unique identifier. | Internal 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). | N/A |
| e. Value. (4). | -133197.46000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.05613952499 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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 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)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Swap

| 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.
- Description of currency sold.
- 110000.00000000
- United States Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.
- Description of currency purchased.
- 110000.00000000
- United States Dollar

- iii. Settlement date.
- 2022-04-19

- iv. Unrealized appreciation or depreciation. (24)
- 133197.46000000

| | |
|---|------------------|
| v. Unrealized appreciation or depreciation. (24) | -133197.46000000 |
|---|------------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 965

Item C.1. Identification of investment.

| | |
|-----------------------------|------------------------------|
| a. Name of issuer (if any). | Wheaton Precious Metals Corp |
|-----------------------------|------------------------------|

| | |
|--------------------------------|----------------------|
| b. LEI (if any) of issuer. (1) | 549300XSFG5ZCGVYD886 |
|--------------------------------|----------------------|

| | |
|---|------------------------------|
| c. Title of the issue or description of the investment. | Wheaton Precious Metals Corp |
|---|------------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA9628791027 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|---------------|
| a. Balance | 1870.00000000 |
|------------|---------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|------------------|---------------|
| d. Currency. (3) | Canada Dollar |
|------------------|---------------|

| | |
|---------------|----------------|
| e. Value. (4) | 84277.10000000 |
|---------------|----------------|

| | |
|-------------------|------------|
| f. Exchange rate. | 1.26165000 |
|-------------------|------------|

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.035520770154 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 966

Item C.1. Identification of investment.

a. Name of issuer (if any). HeidelbergCement AG

b. LEI (if any) of issuer. (1) LZ2C6E0W5W7LQMX5ZI37

c. Title of the issue or description of the investment. HeidelbergCement AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0006047004 |
|--------|--------------|

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) | Euro Member Countries |
| e. Value. (4) | 30874.63000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.013012913778 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 967**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Raiffeisen Bank International AG
- b. LEI (if any) of issuer. [\(1\)](#) 9ZHRYM6F437SQJ6OUG95
- c. Title of the issue or description of the investment. Raiffeisen Bank International AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN AT0000606306

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1044.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 25031.32000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.010550099189

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 968

Item C.1. Identification of investment.

a. Name of issuer (if any). Linea Directa Aseguradora SA Cia de Seguros y Reaseguros

b. LEI (if any) of issuer. [\(1\)](#) 95980079E2NBJT967T79

c. Title of the issue or description of the investment. Linea Directa Aseguradora SA Cia de Seguros y Reaseguros

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0105546008

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 3395.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 7179.49000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.003025982314 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 969

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

21FOKBB2XXV

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)

10306.46000000

f. Exchange rate.

6.46441111

g. Percentage value compared to net assets of the Fund.

0.004343924942

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. 1405924.63000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 9155100.00000000

Description of currency purchased. China Yuan Renminbi

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. (24) 10306.46000000

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: 970

Item C.1. Identification of investment.

a. Name of issuer (if any). Bayer AG

b. LEI (if any) of issuer. (1) 549300J4U55H3WP1XT59

c. Title of the issue or description of the investment. Bayer AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000BAY0017

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 526.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 29261.83000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.012333157378

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 971

Item C.1. Identification of investment.

a. Name of issuer (if any). Abrdn Plc

b. LEI (if any) of issuer. [\(1\)](#) 0TMBS544NMO7GLCE7H90

c. Title of the issue or description of the investment. Abrdn Plc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BF8Q6K64

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 11793.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 43088.15000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.018160618632 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 972

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Kinross Gold Corp |
| b. LEI (if any) of issuer. (1) | 549300UEBMAQDN0K0R06 |
| c. Title of the issue or description of the investment. | Kinross Gold Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA4969024047 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 6730.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 40487.22000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.017064389209 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 973

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Advance Auto Parts Inc |
| b. LEI (if any) of issuer. (1) | 529900UCNQ5H9FSL0Y70 |
| c. Title of the issue or description of the investment. | Advance Auto Parts Inc |
| d. CUSIP (if any). | 00751Y106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US00751Y1064 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 173.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 35093.05000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014790876324 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 974

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 | 21GEKBB1X78 |
| 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) | -9909.71000000 |
| f. Exchange rate. | 774.26220000 |
| g. Percentage value compared to net assets of the Fund. | -0.00417670436 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 457738.88000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 346737200.00000000
Description of currency purchased. Chile Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) -9909.71000000

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Carrier Global Corp |
| b. LEI (if any) of issuer. (1) | 549300JE3W6CWY2NAN77 |
| c. Title of the issue or description of the investment. | Carrier Global Corp |
| d. CUSIP (if any). | 14448C104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US14448C1045 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 587.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 33811.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014250607387 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 976

Item C.1. Identification of investment.

a. Name of issuer (if any). Intact Financial Corp

b. LEI (if any) of issuer. (1) 5493009LXGE7Y4U9OY43

c. Title of the issue or description of the investment. Intact Financial Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA45823T1066

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 960.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 130746.88000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.055106664478

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 977

Item C.1. Identification of investment.

a. Name of issuer (if any). Roper Technologies Inc

| | |
|---|------------------------|
| b. LEI (if any) of issuer. (1) | 54930003T4SXCIWVXY35 |
| c. Title of the issue or description of the investment. | Roper Technologies Inc |
| d. CUSIP (if any). | 776696106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7766961061 |
|--------|--------------|

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) | 88923.52000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.037479124403 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 978**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Devon Energy Corp
- b. LEI (if any) of issuer. [\(1\)](#) 54930042348RKR3ZPN35
- c. Title of the issue or description of the investment. Devon Energy Corp
- d. CUSIP (if any). 25179M103

At least one of the following other identifiers:

- ISIN US25179M1036

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 669.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 19768.95000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.008332136833

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 979

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 | 645.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 64725.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027280346486 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 980

Item C.1. Identification of investment.

a. Name of issuer (if any). Sun Life Financial Inc

b. LEI (if any) of issuer. (1) 549300V040JZX5S66Z78

c. Title of the issue or description of the investment. Sun Life Financial Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA8667961053

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1344.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 69200.05000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.029166156295

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 981

Item C.1. Identification of investment.

a. Name of issuer (if any). Hermes International

b. LEI (if any) of issuer. (1) 969500Y4IJGHJE2MTJ13

c. Title of the issue or description of the investment. Hermes International

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000052292 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 67.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 98611.15000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.041562227388 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 982**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Alliance Bernstein
- b. LEI (if any) of issuer. [\(1\)](#) 5493006YWHO7MKNK2U579
- 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 2683534.25000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2683534.25000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.131045127282

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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the investment representing cash collateral. | 2683534.25000000 |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 983

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 | 604.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 62597.72000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.026383433036 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 984**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 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 21GIKBBZ46J
- 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. [\(4\)](#) -7864.07000000
- f. Exchange rate. 1.26169782
- g. Percentage value compared to net assets of the Fund. -0.00331451631

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 | Bank of America, National Association | B4TYDEB6GKMZO031MB27 |

- i. Amount and description of currency sold.

Amount of currency sold. 932015.62000000

Description of currency sold. United States Dollar

- ii. Amount and description of currency purchased.

Amount of currency purchased. 1166000.00000000

Description of currency purchased. Canada Dollar

- iii. Settlement date. 2021-09-24

- iv. Unrealized appreciation or depreciation. (24) -7864.07000000

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 985

Item C.1. Identification of investment.

- | | |
|---|------------------------|
| a. Name of issuer (if any). | Skyworks Solutions Inc |
| b. LEI (if any) of issuer. (1) | 549300WZ3ORQ2BVKBD96 |
| c. Title of the issue or description of the investment. | Skyworks Solutions Inc |
| d. CUSIP (if any). | 83088M102 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US83088M1027 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

- | | |
|---|----------------------|
| a. Balance | 431.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 79071.26000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.033326633834 |

Item C.3. Payoff profile.

- | | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 986

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 | 1060.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 53243.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022440980787 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 987

Item C.1. Identification of investment.

- a. Name of issuer (if any). LKQ Corp
- b. LEI (if any) of issuer. (1) DS830JTTZQN6GK0I2E41
- c. Title of the issue or description of the investment. LKQ Corp
- d. CUSIP (if any). 501889208

At least one of the following other identifiers:

- ISIN US5018892084

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 877.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 46209.13000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.019476036619

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 988

Item C.1. Identification of investment.

a. Name of issuer (if any). Capgemini SE

b. LEI (if any) of issuer. [\(1\)](#) 96950077L0TN7BAROX36

c. Title of the issue or description of the investment. Capgemini SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000125338

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 360.00000000

b. Units Number of shares

| | |
|---|-----------------------|
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 80923.44000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.034107283145 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 989

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Natwest Group PLC |
| b. LEI (if any) of issuer. (1) | 2138005O9XJIJN4JPN90 |
| c. Title of the issue or description of the investment. | Natwest Group PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B7T77214 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 6922.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 20211.99000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.008518867535 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 990

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Palo Alto Networks Inc |
| b. LEI (if any) of issuer. (1) | 549300QXR2YVZV231H43 |
| c. Title of the issue or description of the investment. | Palo Alto Networks Inc |
| d. CUSIP (if any). | 697435105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6974351057 |
|--------|--------------|

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) . | 136928.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.057712228755 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 991

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | G4S PLC |
| b. LEI (if any) of issuer. (1) | 549300L3KWKK8X35QR12 |
| c. Title of the issue or description of the investment. | G4S PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00B01FLG62 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 3969.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 13369.11000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.005634758237 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 992

Item C.1. Identification of investment.

a. Name of issuer (if any). Travel + Leisure Co

b. LEI (if any) of issuer. [\(1\)](#) T4VNTWMFQ7JQB65L7T35

c. Title of the issue or description of the investment. Travel + Leisure Co

d. CUSIP (if any). 894164102

At least one of the following other identifiers:

- ISIN US8941641024

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 277.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 15168.52000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.006393166263 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | 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 | 666.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 78248.34000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032979792851 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 994

Item C.1. Identification of investment.

a. Name of issuer (if any). RWE AG

b. LEI (if any) of issuer. [\(1\)](#) 529900GB7KCA94ACC940

c. Title of the issue or description of the investment. RWE AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0007037129

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2734.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 106756.54000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.044995313315

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 995

Item C.1. Identification of investment.

a. Name of issuer (if any). Deutsche Wohnen SE

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 529900QE24Q67I3FWZ10 |
| c. Title of the issue or description of the investment. | Deutsche Wohnen SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE000A0HN5C6 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 1099.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 68218.33000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.028752384933 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 996

Item C.1. Identification of investment.

a. Name of issuer (if any).

Cameco Corp

b. LEI (if any) of issuer. (1)

N4BHALMXL3GMZKCUON55

c. Title of the issue or description of the investment.

Cameco Corp

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA13321L1085

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2728.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

50402.00000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.021243230454

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 997

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 | 46.00000000 |
|------------|-------------|

| | |
|----------|---------------------|
| b. Units | Number of contracts |
|----------|---------------------|

c. Description of other units.

| | |
|----------------------------------|-----------|
| d. Currency. (3) | Japan Yen |
|----------------------------------|-----------|

| | |
|-------------------------------|----------------|
| e. Value. (4) | 15244.88000000 |
|-------------------------------|----------------|

| | |
|-------------------|--------------|
| f. Exchange rate. | 110.01500000 |
|-------------------|--------------|

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.006425350166 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.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. | 901175374.00000000 |
| ISO Currency Code. | Japan Yen |
| v. Unrealized appreciation or depreciation. (24) | 15244.88000000 |

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 998****Item C.1. Identification of investment.**

a. Name of issuer (if any). Emerson Electric Co

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | FGLT0EWZSUIRRITFOA30 |
| c. Title of the issue or description of the investment. | Emerson Electric Co |
| d. CUSIP (if any). | 291011104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2910111044 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 688.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 72584.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030592409811 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 999**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Modern Times Group MTG AB
- b. LEI (if any) of issuer. [\(1\)](#) 549300E8NDODRSX29339
- c. Title of the issue or description of the investment. Modern Times Group MTG AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000412371

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 90.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 1284.13000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.000541229902

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- | | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1000

Item C.1. Identification of investment.

- | | |
|---|--------------------------------|
| a. Name of issuer (if any). | JB Hunt Transport Services Inc |
| b. LEI (if any) of issuer. (1) | 549300XCD1MPI1C5GK90 |
| c. Title of the issue or description of the investment. | JB Hunt Transport Services Inc |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 445658107 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4456581077 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 438.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 77701.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.032749186504 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1001**Item C.1. Identification of investment.**

a. Name of issuer (if any). Vinci SA

b. LEI (if any) of issuer. [\(1\)](#) 213800WFQ334R8UXUG83

c. Title of the issue or description of the investment. Vinci SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000125486

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 175.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 18776.01000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.007913636511

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1002

Item C.1. Identification of investment.

a. Name of issuer (if any). Citizens Financial Group Inc

b. LEI (if any) of issuer. [\(1\)](#) 2138004JDDA4ZQUPFW65

c. Title of the issue or description of the investment. Citizens Financial Group Inc

d. CUSIP (if any). 174610105

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1746101054 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 745.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 32623.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013750041484 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1003**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Barclays PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800LBQA1Y9L22JB70
- c. Title of the issue or description of the investment. Barclays PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0031348658

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 10110.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 25632.98000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.010803684404

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1004

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Simon Property Group Inc |
| b. LEI (if any) of issuer. (1) | 529900GQL5X8H7AO3T64 |
| c. Title of the issue or description of the investment. | Simon Property Group Inc |
| d. CUSIP (if any). | 828806109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8288061091 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 199.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 26755.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011276820653 |

Item C.3. Payoff profile.

a. 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: 1005

Item C.1. Identification of investment.

a. Name of issuer (if any).

TC Energy Corp

b. LEI (if any) of issuer. (1)

549300UGKOFV2IWJJG27

c. Title of the issue or description of the investment.

TC Energy Corp

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA87807B1076

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1444.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

68557.52000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.028895345358

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1006

Item C.1. Identification of investment.

a. Name of issuer (if any). Open Text Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300HP7ONDQODZJV16

c. Title of the issue or description of the investment. Open Text Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA6837151068

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1658.00000000

| | |
|---|------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 90952.47000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.038334278017 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1007

Item C.1. Identification of investment.

a. Name of issuer (if any).

New York Mercantile Exchange

b. LEI (if any) of issuer. (1)

5493008GFNDTXFPHWI47

c. Title of the issue or description of the investment.

NATURAL GAS FUTR JAN22

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

BBG000YCZ2Q4

Description of other unique identifier.

Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

94.00000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

314898.68000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.132722217948

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-commodity

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 | New York Mercantile Exchange | 5493008GFNDTXFPHWI47 |

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. NYMEX Henry Hub Natural Gas

Index identifier, if any. NGF22 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-12-29

iv. Aggregate notional amount or contract value on trade date. 3974321.32000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 314898.68000000

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: 1008

Item C.1. Identification of investment.

- a. Name of issuer (if any). Sampo Oyj
- b. LEI (if any) of issuer. [\(1\)](#) 743700UF3RL386WIDA22
- c. Title of the issue or description of the investment. Sampo Oyj
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FI0009003305

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 886.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 45784.32000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.019296989424

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1009

Item C.1. Identification of investment.

a. Name of issuer (if any). Yum! Brands Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300JE8XHZZ7OHN517

c. Title of the issue or description of the investment. Yum! Brands Inc

d. CUSIP (if any). 988498101

At least one of the following other identifiers:

- ISIN US9884981013

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 630.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 82548.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034792375430 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1010

Item C.1. Identification of investment.

a. Name of issuer (if any).

China Minsheng Banking Corp Ltd

b. LEI (if any) of issuer. (1)

549300HBUGSQD1VCXG94

c. Title of the issue or description of the investment.

China Minsheng Banking Corp Ltd

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CNE100000HF9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

212400.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

88704.66000000

f. Exchange rate.

7.77745000

g. Percentage value compared to net assets of the Fund.

0.037386880178

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1011

Item C.1. Identification of investment.

a. Name of issuer (if any). Barratt Developments PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138006R85VEOF5YNK29

c. Title of the issue or description of the investment. Barratt Developments PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0000811801

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2559.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 26029.13000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.010970652099 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1012

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Nielsen Holdings PLC |
| b. LEI (if any) of issuer. (1) | 549300ZVCBHQE0XHG367 |
| c. Title of the issue or description of the investment. | Nielsen Holdings PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BWFY5505 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 827.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 17747.42000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007480110571 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1013

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Ninety One PLC |
| b. LEI (if any) of issuer. (1) | 549300G0TJCT3K15ZG14 |
| c. Title of the issue or description of the investment. | Ninety One PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BJHPLV88 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 2368.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |

| | |
|---|----------------|
| e. Value. (4) . | 8340.97000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.003515518192 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1014

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Arjo AB |
| b. LEI (if any) of issuer. (1) | 549300OWGJPYKC6JF790 |
| c. Title of the issue or description of the investment. | Arjo AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0010468116 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 2759.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 35394.28000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.014917837522 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1015

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 9.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 25638.83000000

f. Exchange rate. 6.29820000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.010806150039 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | DENMARK |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Chicago Board of Trade |
| b. LEI (if any) of issuer. (1) | 549300EX04Q2QBFQTQ27 |
| c. Title of the issue or description of the investment. | US 10YR NOTE (CBT)DEC21 |
| 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 | BBG00ZMZ6DH7 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 85.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 35078.06000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014784558400 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. 10 Year US Treasury Note

Index identifier, if any. TYZ1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-12-21

iv. Aggregate notional amount or contract value on trade date. 11308437.57000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 35078.06000000

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: 1017

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Schindler Holding AG |
| b. LEI (if any) of issuer. (1) | 5299007DRLI319H7Q933 |
| c. Title of the issue or description of the investment. | Schindler Holding AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0024638196 |
|--------|--------------|

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) | Switzerland Franc |
| e. Value. (4) | 25188.13000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.010616190831 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1018

Item C.1. Identification of investment.

- a. Name of issuer (if any). Norsk Hydro ASA
- b. LEI (if any) of issuer. [\(1\)](#) 549300N1SDN71ZZ8BO45
- c. Title of the issue or description of the investment. Norsk Hydro ASA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NO0005052605

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 4362.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Norway Krone
- e. Value. [\(4\)](#) 30111.93000000
- f. Exchange rate. 8.69425000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.012691454077 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | NORWAY |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Telecom Italia SpA/Milano |
| b. LEI (if any) of issuer. (1) | 549300W384M3RI3VXU42 |
| c. Title of the issue or description of the investment. | Telecom Italia SpA/Milano |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0003497176 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 39625.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 19144.07000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008068764946 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1020

Item C.1. Identification of investment.

a. Name of issuer (if any). Sabre Corp

b. LEI (if any) of issuer. (1) 529900VKCYZW8GZ4WW58

c. Title of the issue or description of the investment. Sabre Corp

d. CUSIP (if any). 78573M104

At least one of the following other identifiers:

- ISIN US78573M1045

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2420.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 27176.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.011454283099

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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. 25842.05000000

Schedule of Portfolio Investments Record: 1021

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | London Metal Exchange |
| b. LEI (if any) of issuer. (1) | 213800NB8G5VRT1DXC91 |
| c. Title of the issue or description of the investment. | LME NICKEL FUTURE NOV21 |
| 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 | BBG00DDR0257 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | -5.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -25696.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01083037226 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 | London Metal Exchange | 213800NB8G5VRT1DXC91 |

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. | Nickel |
| Index identifier, if any. | LNK1 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-11-15 |
| iv. Aggregate notional amount or contract value on trade date. | -560923.70000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | -25696.30000000 |

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Intu Properties PLC |
| b. LEI (if any) of issuer. (1) | 213800JSNTERD5CJZO95 |
| c. Title of the issue or description of the investment. | Intu Properties PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0006834344 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 9375.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 0.01000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.000000004214 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1023

Item C.1. Identification of investment.

a. Name of issuer (if any). SNC-Lavalin Group Inc

b. LEI (if any) of issuer. [\(1\)](#) UL01OYGSOMLM5G6CFM03

c. Title of the issue or description of the investment. SNC-Lavalin Group Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA78460T1057

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1097.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Canada Dollar

e. Value. [\(4\)](#) 29701.99000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.012518674229

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1024

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 | 1261.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 67917.46000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028625575466 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1025

Item C.1. Identification of investment.

- a. Name of issuer (if any).

GlaxoSmithKline PLC
- b. LEI (if any) of issuer. (1)

5493000HZTVUYLO1D793
- c. Title of the issue or description of the investment.

GlaxoSmithKline PLC
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0009252882

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

3649.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

73401.85000000
- f. Exchange rate.

0.72735200
- g. Percentage value compared to net assets of the Fund.

0.030937113910

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1026

Item C.1. Identification of investment.

a. Name of issuer (if any). Fresnillo PLC

b. LEI (if any) of issuer. [\(1\)](#) 549300JXWH1UV5J0XV81

| | |
|---|---------------|
| c. Title of the issue or description of the investment. | Fresnillo PLC |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| - ISIN | GB00B2QPKJ12 |

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1276.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 15004.72000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.006324128504 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1027

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 533.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 80749.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.034033971619

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1028

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Faurecia SE |
| b. LEI (if any) of issuer. (1) | 969500F0VMZLK2IULV85 |
| c. Title of the issue or description of the investment. | Faurecia SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121147 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 21.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 1009.19000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.000425349306 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------|
| a. ISO country code. (8). | FRANCE |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1029

Item C.1. Identification of investment.

- a. Name of issuer (if any). Klepierre SA
- b. LEI (if any) of issuer. (1) 969500PB4U31KEFHZ621
- c. Title of the issue or description of the investment. Klepierre SA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0000121964

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1062.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 26036.02000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.010973556068

Item C.3. Payoff profile.

- a. 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) 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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1030

Item C.1. Identification of investment.

a. Name of issuer (if any). Schaeffler AG

b. LEI (if any) of issuer. (1) 549300Q7E782X7GC1P43

c. Title of the issue or description of the investment. Schaeffler AG

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000SHA0159

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 1288.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 11054.37000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004659151014 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

| | |
|---------------------|---------------|
| 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: 1031

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Laboratory Corp of America Holdings
- b. LEI (if any) of issuer. (1)

OZ7UA8IXAIFILY2VZH07
- c. Title of the issue or description of the investment.

Laboratory Corp of America Holdings
- d. CUSIP (if any).

50540R409

At least one of the following other identifiers:

- ISIN

US50540R4092

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

407.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

123475.66000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.052042020175

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1032

Item C.1. Identification of investment.

a. Name of issuer (if any). Epiroc AB

b. LEI (if any) of issuer. [\(1\)](#) 5493004Q73OEYW1SPE91

c. Title of the issue or description of the investment. Epiroc AB

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0015658109

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 436.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 9567.56000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.004032496368 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1033

Item C.1. Identification of investment.

a. Name of issuer (if any).

Bank of New York Mellon Corp/The

b. LEI (if any) of issuer. (1)

WFLLEPC7FZXENRZV188

c. Title of the issue or description of the investment.

Bank of New York Mellon Corp/The

d. CUSIP (if any).

064058100

At least one of the following other identifiers:

- ISIN

US0640581007

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

853.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

47102.66000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.019852638018

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1034

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 1891.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 197477.13000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.083231859491 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1035

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Carnival Corp |
| b. LEI (if any) of issuer. (1) | F1OF2ZSX47CR0BCWA982 |
| c. Title of the issue or description of the investment. | Carnival Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | PA1436583006 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|----------------------|
| Balance. (2) | |
| a. Balance | 557.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 13445.98000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005667157093 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | PANAMA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1036

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Ulta Beauty Inc |
| b. LEI (if any) of issuer. (1) | 529900CIV6HN8M28YM82 |
| c. Title of the issue or description of the investment. | Ulta Beauty Inc |
| d. CUSIP (if any). | 90384S303 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US90384S3031 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 91.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4). | 35245.21000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.014855008103 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1037

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Hammerson PLC |
| b. LEI (if any) of issuer. (1) | 213800G1C9KKVVDN1A60 |
| c. Title of the issue or description of the investment. | Hammerson PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BK7YQK64 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 28225.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 14142.96000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.005960917395 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1038

Item C.1. Identification of investment.

a. Name of issuer (if any). Barrick Gold Corp

b. LEI (if any) of issuer. [\(1\)](#) 004KBQCJZX82UKGCBV73

c. Title of the issue or description of the investment. Barrick Gold Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0679011084

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1911.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 38096.41000000

f. Exchange rate. 0.72735200

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.016056720311 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
|--------------------------|------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-------------|
| a. Name of issuer (if any). | Westrock Co |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | WestRock Co |
| d. CUSIP (if any). | 96145D105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US96145D1054 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1050.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 54642.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023030288450 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1040

Item C.1. Identification of investment.

a. Name of issuer (if any). Pioneer Natural Resources Co

b. LEI (if any) of issuer. (1) FY8JBF7CCL2VE4F1B628

c. Title of the issue or description of the investment. Pioneer Natural Resources Co

d. CUSIP (if any). 723787107

At least one of the following other identifiers:

- ISIN US7237871071

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 271.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 40560.57000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.017095304469

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1041

Item C.1. Identification of investment.

a. Name of issuer (if any). BROOKFIELD PROP PFD LP

| | |
|---|----------------------------------|
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Brookfield Property Preferred LP |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BMG1624R1079 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 29.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 748.78000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000315592756 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|------------------|
| a. Asset type. (6) | Equity-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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 722.96000000

Schedule of Portfolio Investments Record: 1042**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Ingersoll Rand Inc
- b. LEI (if any) of issuer. (1) 5299004C02FMZCUOIR50
- c. Title of the issue or description of the investment. Ingersoll Rand Inc
- d. CUSIP (if any). 45687V106

At least one of the following other identifiers:

- ISIN US45687V1061

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 413.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 21897.26000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.009229168296

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1043

Item C.1. Identification of investment.

a. Name of issuer (if any). Caterpillar Inc

b. LEI (if any) of issuer. (1) WRJR7GS4GTRECRRTVX92

| | |
|---|-----------------|
| c. Title of the issue or description of the investment. | Caterpillar Inc |
| d. CUSIP (if any). | 149123101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1491231015 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 323.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 68111.01000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028707152135 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1044

Item C.1. Identification of investment.

- a. Name of issuer (if any). NYSE Liffe
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. MSCI EMGMKT 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
- BBG00MH49GQ1
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 160.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) -584884.01000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.24651453937

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 | NYSE Liffe | 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. ICE US MSCI Emerging Markets EM Index

Index identifier, if any. MESU1 Index

| | |
|--|----------------------|
| Narrative description. (27) | |
| iii. Expiration date. | 2021-09-17 |
| iv. Aggregate notional amount or contract value on trade date. | 10978484.01000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | -584884.01000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1045

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Banco Santander SA |
| b. LEI (if any) of issuer. (1) | 5493006QMFDDMYWIAM13 |
| c. Title of the issue or description of the investment. | Banco Santander SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0113900J37 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|-----------------------|
| Balance. (2) | |
| a. Balance | 3967.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 14627.34000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.006165071912 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1046

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 | 139.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 50800.02000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.021410986309 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1047

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 88.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 1032.37000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.000435119118

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1048

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Hexagon AB |
| b. LEI (if any) of issuer. (1) | 549300WJFW6ILNI4TA80 |
| c. Title of the issue or description of the investment. | Hexagon AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0015961909 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 5852.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 101477.66000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.042770392392 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1049

Item C.1. Identification of investment.

- a. Name of issuer (if any). Baloise Holding AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900G5XKBZN48T6283
- c. Title of the issue or description of the investment. Baloise Holding AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012410517

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 288.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 45925.12000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.019356333236

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1050

Item C.1. Identification of investment.

- a. Name of issuer (if any). CF Industries Holdings Inc
- b. LEI (if any) of issuer. [\(1\)](#) 529900CG8YAQFZ2JMV97
- c. Title of the issue or description of the investment. CF Industries Holdings Inc
- d. CUSIP (if any). 125269100

At least one of the following other identifiers:

- ISIN US1252691001

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1192.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 54140.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022818977272 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 1051

Item C.1. Identification of investment.

- a. Name of issuer (if any). London Metal Exchange
- b. LEI (if any) of issuer. [\(1\)](#) 213800NB8G5VRT1DXC91
- c. Title of the issue or description of the investment. LME NICKEL FUTURE NOV21
- 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
BBG00DDR0257
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 17.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 115890.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.048844880695

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-commodity
- 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 | London Metal Exchange | 213800NB8G5VRT1DXC91 |

- 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. Nickel
- Index identifier, if any. LNX1 Comdty
- Narrative description. [\(27\)](#)
- iii. Expiration date. 2021-11-15
- iv. Aggregate notional amount or contract value on trade date. 1878617.92000000
- ISO Currency Code. United States Dollar

| | |
|--|-----------------|
| v. Unrealized appreciation or depreciation. (24). | 115890.08000000 |
|--|-----------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1052

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 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 | 21HQBVPNL |
|--|-----------|

| | |
|---|------------------|
| 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). | -9265.69000000 |
|----------------|----------------|

| | |
|-------------------|------------|
| f. Exchange rate. | 0.72725784 |
|-------------------|------------|

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | -0.00390526542 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 2951101.00000000 |
| Description of currency sold. | United Kingdom Pound |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 4048581.23000000 |
| Description of currency purchased. | United States Dollar |

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-11-10 |
|-----------------------|------------|

| | |
|---|----------------|
| iv. Unrealized appreciation or depreciation. (24) | -9265.69000000 |
|---|----------------|

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1053

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 -7.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Sweden Krona
- e. Value. (4) 1680.91000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.000708463126

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.

-1663264.19000000

ISO Currency Code.

Sweden Krona

| | |
|--|---------------|
| v. Unrealized appreciation or depreciation. (24). | 1680.91000000 |
|--|---------------|

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1054

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | United Internet AG |
| b. LEI (if any) of issuer. (1). | 3VEKWPJHTD4NKMBVG947 |
| c. Title of the issue or description of the investment. | United Internet AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0005089031 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 623.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Euro Member Countries |
| e. Value. (4). | 26927.79000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011349415670 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) 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: 1055

Item C.1. Identification of investment.

- a. Name of issuer (if any). Merck KGaA
- b. LEI (if any) of issuer. [\(1\)](#) 529900OAREIS0MOPTW25
- c. Title of the issue or description of the investment. Merck KGaA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE0006599905

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|-----------------------|
| a. Balance | 536.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 127351.82000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.053675728365 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 1056

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 984.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 144342.96000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.060837085111

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1057

Item C.1. Identification of investment.

a. Name of issuer (if any). CGI Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300WSRCZY73ZG3090

c. Title of the issue or description of the investment. CGI Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA12532H1047

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 1595.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 142553.16000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.060082727469 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1058

Item C.1. Identification of investment.

a. Name of issuer (if any).

K+S AG

b. LEI (if any) of issuer. (1)

529900YURAYD4IJX2J91

c. Title of the issue or description of the investment.

K+S AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000KSAG888

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1009.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

14383.11000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.006062134843

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1059

Item C.1. Identification of investment.

a. Name of issuer (if any). RioCan Real Estate Investment Trust

b. LEI (if any) of issuer. [\(1\)](#) 549300S8HVUSEU3JBY60

c. Title of the issue or description of the investment. RioCan Real Estate Investment Trust

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA7669101031

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3105.00000000

b. Units Number of shares

| | |
|---|----------------|
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 55152.42000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.023245418201 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1060

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Diageo PLC |
| b. LEI (if any) of issuer. (1) | 213800ZVIELEA55JMJ32 |
| c. Title of the issue or description of the investment. | Diageo PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0002374006 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1525.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 73310.82000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.030898746955 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1061

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Siemens AG |
| b. LEI (if any) of issuer. (1) | W38RGI023J3WT1HWRP32 |
| c. Title of the issue or description of the investment. | Siemens AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0007236101 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 118.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 19575.58000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008250636030 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1062

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Textron Inc |
| b. LEI (if any) of issuer. (1) | 3PPKBHUG1HD6BO7RNR87 |
| c. Title of the issue or description of the investment. | Textron Inc |
| d. CUSIP (if any). | 883203101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8832031012 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 720.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 52322.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022052632854 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1063

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 985.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 51094.65000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.021535165766 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | NETHERLANDS |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | 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 | 1317.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 60990.27000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025705931532 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1065

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

1228.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

64961.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.027379582996

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1066

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 | 384.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 232250.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.097888158547 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1067**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Covetrus Inc
- b. LEI (if any) of issuer. [\(1\)](#) 5493009S30DUFCF75V87
- c. Title of the issue or description of the investment. Covetrus Inc
- d. CUSIP (if any). 22304C100

At least one of the following other identifiers:

- ISIN US22304C1009

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 280.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6325.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.002665919631

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.11. Derivatives.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1068

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | AutoZone Inc |
| b. LEI (if any) of issuer. (1) | GA3JGKJ41LJKXDN23E90 |
| c. Title of the issue or description of the investment. | AutoZone Inc |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 053332102 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0533321024 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 47.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 72810.05000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030687684448 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1069**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 493.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 96869.58000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.040828197531

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1070

Item C.1. Identification of investment.

a. Name of issuer (if any). Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen

b. LEI (if any) of issuer. (1) 529900MUF4C20K50JS49

c. Title of the issue or description of the investment. Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0008430026 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 212.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 61876.12000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.026079295996 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1071**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: SS25UF6 IRS AUD R F .87200 IS25UF6 CCPVANILLA / Short: SS25UF6 IRS AUD P V 06MBBSW IS25UG7 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 SS25UF6
- Description of other unique identifier. Internal Identifier

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 8630000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. [\(3\)](#) Australia Dollar
- e. Value. [\(4\)](#) -225558.61000000
- f. Exchange rate. 1.36696100
- g. Percentage value compared to net assets of the Fund. -0.09506752774

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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Receipts: Fixed rate. | 0.87200000 |
| Receipts: Base currency. | Australia Dollar |
| Receipts: Amount. | 22698.78000000 |

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -2679.57000000 |

| | |
|-----------------------------------|------------|
| ii. Termination or maturity date. | 2030-11-13 |
|-----------------------------------|------------|

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. | 8630000.00000000 |
| ISO Currency Code. | AUD |
| v. Unrealized appreciation or depreciation. (24) | -225558.61000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1072

Item C.1. Identification of investment.

a. Name of issuer (if any). Ameriprise Financial Inc

b. LEI (if any) of issuer. (1) 6ZLKQF7QB6JAEKQS5388

c. Title of the issue or description of the investment. Ameriprise Financial Inc

d. CUSIP (if any). 03076C106

At least one of the following other identifiers:

- ISIN US03076C1062

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 250.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 68227.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.028756249867

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1073

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. | Long: IS28R10 TRS USD R E IS28R10 / Short: IS28R10 TRS USD P E IS28R21 |
| 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 | IS28R10 |
| Description of other unique identifier. | Internal 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) | N/A |
| e. Value. (4) | -82340.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.03470434596 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|--|------|
| 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 | Citibank, National Association | E57ODZWZ7FF32TWEFA76 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 68000.00000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 68000.00000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date. 2022-04-19

iv. Unrealized appreciation or depreciation. (24) -82340.04000000

v. Unrealized appreciation or depreciation. (24) -82340.04000000

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: 1074

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | HCA Healthcare Inc |
| b. LEI (if any) of issuer. (1) | 529900PH4ZGUH2MNEU89 |
| c. Title of the issue or description of the investment. | HCA Healthcare Inc |
| d. CUSIP (if any). | 40412C101 |

At least one of the following other identifiers:

- ISIN US40412C1018

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) 130031.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.054805241743

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1075

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 | 21GOKBBZJV3 |
| 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) | 47540.03000000 |
| f. Exchange rate. | 73.51484375 |
| g. Percentage value compared to net assets of the Fund. | 0.020036978951 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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.

3034671.51000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

226588300.00000000

Description of currency purchased.

Russia Ruble

iii. Settlement date.

2021-09-30

iv. Unrealized appreciation or depreciation.
[\(24\)](#)

47540.03000000

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

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Weatherford International PLC |
| b. LEI (if any) of issuer. (1) | 529900LPBDSCQDJKHQ39 |
| c. Title of the issue or description of the investment. | Weatherford International PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00BLNN3691 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 15.76000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000006642460 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1077

Item C.1. Identification of investment.

a. Name of issuer (if any). Imperial Oil Ltd

b. LEI (if any) of issuer. (1) 549300JZNB745JT5WY51

c. Title of the issue or description of the investment. Imperial Oil Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA4530384086

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1534.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 40597.84000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.017111012877

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1078

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 | 500.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 35154.54000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.014816792880 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1079**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 293.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 27020.46000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.011388473845

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1080

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 | 609.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 207035.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.087260541502 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1081**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Glencore PLC
- b. LEI (if any) of issuer. (1) 2138002658CPO9NBH955
- c. Title of the issue or description of the investment. Glencore PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN JE00B4T3BW64

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5705.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 25716.61000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.010838932437

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1082

Item C.1. Identification of investment.

a. Name of issuer (if any). AES Corp/The

b. LEI (if any) of issuer. (1) 2NUNNB7D43COUIRE5295

c. Title of the issue or description of the investment. AES Corp/The

d. CUSIP (if any). 00130H105

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US00130H1059 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 4046.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 96578.02000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.040705312005 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1083

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Northrop Grumman Corp
- b. LEI (if any) of issuer. (1)

RIMU48P07456QXSO0R61
- c. Title of the issue or description of the investment.

Northrop Grumman Corp
- d. CUSIP (if any).

666807102

At least one of the following other identifiers:

- ISIN

US6668071029

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

198.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

72804.60000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.030685387404

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Equity-common
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1084

Item C.1. Identification of investment.

| | |
|---|---------------------------------|
| a. Name of issuer (if any). | Telefonaktiebolaget LM Ericsson |
| b. LEI (if any) of issuer. (1) | 549300W9JLPW15XIFM52 |
| c. Title of the issue or description of the investment. | Telefonaktiebolaget LM Ericsson |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000108656 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 4594.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 54416.40000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.022935203478 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1085

Item C.1. Identification of investment.

- a. Name of issuer (if any). Hartford Financial Services Group Inc/The
- b. LEI (if any) of issuer. [\(1\)](#) IU7C3FTM7Y3BQM112U94
- c. Title of the issue or description of the investment. Hartford Financial Services Group Inc/The
- d. CUSIP (if any). 416515104

At least one of the following other identifiers:

- ISIN US4165151048

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 878.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 59019.16000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.024875156087

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1086

Item C.1. Identification of investment.

a. Name of issuer (if any). Diamondback Energy Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300R22LSX6OHWEN64

c. Title of the issue or description of the investment. Diamondback Energy Inc

d. CUSIP (if any). 25278X109

At least one of the following other identifiers:

- ISIN US25278X1090

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 286.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 22062.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009298619102 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1087

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

495.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

71878.95000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.030295248198

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1088

Item C.1. Identification of investment.

a. Name of issuer (if any). McKesson Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300WZWOM80UCFSF54

c. Title of the issue or description of the investment. McKesson Corp

d. CUSIP (if any). 58155Q103

At least one of the following other identifiers:

- ISIN US58155Q1031

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 241.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 49197.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.020735663835 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1089

Item C.1. Identification of investment.

| | |
|---|----------------------------------|
| a. Name of issuer (if any). | Skandinaviska Enskilda Banken AB |
| b. LEI (if any) of issuer. (1) | F3JS33DEI6XQ4ZBPTN86 |
| c. Title of the issue or description of the investment. | Skandinaviska Enskilda Banken AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0000148884 |
|--------|--------------|

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) | Sweden Krona |
| e. Value. (4) | 44460.61000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.018739077504 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1090

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Leggett & Platt Inc |
| b. LEI (if any) of issuer. (1) | DKOVQUCDW4ZLYCUD4T55 |
| c. Title of the issue or description of the investment. | Leggett & Platt Inc |
| d. CUSIP (if any). | 524660107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5246601075 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 679.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4). | 32856.81000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013848354962 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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 33001.92000000

loan.

Schedule of Portfolio Investments Record: 1091

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Regions Financial Corp |
| b. LEI (if any) of issuer. (1) | CW05CS5KW59QTC0DG824 |
| c. Title of the issue or description of the investment. | Regions Financial Corp |
| d. CUSIP (if any). | 7591EP100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7591EP1005 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1804.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 36855.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015533799323 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) . | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1092

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Antero Resources Corp |
| b. LEI (if any) of issuer. (1) | APVBKPOULHUX7YZLKU17 |
| c. Title of the issue or description of the investment. | Antero Resources Corp |
| d. CUSIP (if any). | 03674X106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US03674X1063 |
|--------|--------------|

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) | 17438.12000000 |

| | |
|---|----------------|
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007349748062 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Barclays Bank PLC |
| b. LEI (if any) of issuer. (1) | G5GSEF7VJP517OUK5573 |
| 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 | 21DLKBB5RM2 |
| 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) | 5939.02000000 |
| f. Exchange rate. | 4.15801600 |
| g. Percentage value compared to net assets of the Fund. | 0.002503154052 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 5674700.00000000

Description of currency sold. Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased. 1370700.48000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation. [\(24\)](#) 5939.02000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1094

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 | 637.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 128521.12000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.054168560184 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1095

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Humana Inc |
| b. LEI (if any) of issuer. (1) | 529900YLDW34GJAO4J06 |
| c. Title of the issue or description of the investment. | Humana Inc |
| d. CUSIP (if any). | 444859102 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US4448591028 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

- | | |
|---|----------------------|
| a. Balance | 169.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 68515.98000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028877837247 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1096

Item C.1. Identification of investment.

a. Name of issuer (if any). Onex Corp

b. LEI (if any) of issuer. (1) 894500LB8PNE5C7CEN88

| | |
|---|--------------|
| c. Title of the issue or description of the investment. | Onex Corp |
| d. CUSIP (if any). | 68272K103 |
| At least one of the following other identifiers: | |
| - ISIN | CA68272K1030 |

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) | Canada Dollar |
| e. Value. (4) | 45403.40000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.019136440808 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1097

Item C.1. Identification of investment.

a. Name of issuer (if any). PVH Corp

b. LEI (if any) of issuer. [\(1\)](#) 123WALMHY1GZXG2YDL90

c. Title of the issue or description of the investment. PVH Corp

d. CUSIP (if any). 693656100

At least one of the following other identifiers:

- ISIN US6936561009

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 229.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 23996.91000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.010114120259

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1098

Item C.1. Identification of investment.

| | |
|---|--------------------------------|
| a. Name of issuer (if any). | National Retail Properties 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). | 637417106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6374171063 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 864.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 41135.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.017337429754 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1099

Item C.1. Identification of investment.

- a. Name of issuer (if any). Tapestry Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300LJNVY5SW3VTN33
- c. Title of the issue or description of the investment. Tapestry Inc
- d. CUSIP (if any). 876030107

At least one of the following other identifiers:

- ISIN US8760301072

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 597.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 24071.04000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.010145364271

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.11. Derivatives.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1100

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 | 1741.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 80138.23000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.033776336020 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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: 1101

Item C.1. Identification of investment.

- a. Name of issuer (if any). Atlas Copco AB
- b. LEI (if any) of issuer. [\(1\)](#) 213800T8PC8Q4FYJZR07
- c. Title of the issue or description of the investment. Atlas Copco AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0011166610

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 436.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 29973.82000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.012633244035

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1102

Item C.1. Identification of investment.

a. Name of issuer (if any). Solvay SA

b. LEI (if any) of issuer. [\(1\)](#) 549300MMVL80RTBP3O28

c. Title of the issue or description of the investment. Solvay SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN BE0003470755

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 330.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 43193.97000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.018205219216 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1103

Item C.1. Identification of investment.

a. Name of issuer (if any).

United Airlines Holdings Inc

b. LEI (if any) of issuer. (1)

98450079DA0B78DD6764

c. Title of the issue or description of the investment.

United Airlines Holdings Inc

d. CUSIP (if any).

910047109

At least one of the following other identifiers:

- ISIN

US9100471096

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

315.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14650.65000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.006174896517

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1104

Item C.1. Identification of investment.

a. Name of issuer (if any). Fortive Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300MU9YQJYHDQEF63

c. Title of the issue or description of the investment. Fortive Corp

d. CUSIP (if any). 34959J108

At least one of the following other identifiers:

- ISIN US34959J1088

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 674.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 49788.38000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.020984604386 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1105

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Church & Dwight Co Inc |
| b. LEI (if any) of issuer. (1) | POOXSI30AWAQGYJZC921 |
| c. Title of the issue or description of the investment. | Church & Dwight Co Inc |
| d. CUSIP (if any). | 171340102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1713401024 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1639.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 137118.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.057792250177 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1106

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Melrose Industries PLC |
| b. LEI (if any) of issuer. (1) | 213800RGNXXZY2M7TR85 |
| c. Title of the issue or description of the investment. | Melrose Industries PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BNR5MZ78 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 8829.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |

| | |
|---|----------------|
| e. Value. (4) . | 20386.86000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.008592571033 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1107

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Epiroc AB |
| b. LEI (if any) of issuer. (1) | 5493004Q73OEYW1SPE91 |
| c. Title of the issue or description of the investment. | Epiroc AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0015658117 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 520.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 9882.54000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.004165252860 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1108

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 254.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 18413.20000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.007760720824 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------|
| a. ISO country code. (8) | FRANCE |
|--------------------------|--------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | UPM-Kymmene Oyj |
| b. LEI (if any) of issuer. (1) | 213800EC6PW5VU4J9U64 |
| c. Title of the issue or description of the investment. | UPM-Kymmene OYJ |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FI0009005987 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 1348.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 54915.59000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.023145600053 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | FINLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1110

Item C.1. Identification of investment.

a. Name of issuer (if any).

Synopsys Inc

b. LEI (if any) of issuer. (1)

QG7T915N9S0NY5UKNE63

c. Title of the issue or description of the investment.

Synopsys Inc

d. CUSIP (if any).

871607107

At least one of the following other identifiers:

- ISIN

US8716071076

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)

323601.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.136390356794

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1111

Item C.1. Identification of investment.

a. Name of issuer (if any). Canadian National Railway Co

| | |
|---|------------------------------|
| b. LEI (if any) of issuer. (1) | 3SU7BEP7TH9YEQOZCS77 |
| c. Title of the issue or description of the investment. | Canadian National Railway Co |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA1363751027 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 661.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 77749.30000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.032769459497 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1112**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 1289.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 47007.40000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.019812488220

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- | | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1113

Item C.1. Identification of investment.

- | | |
|---|-------------|
| a. Name of issuer (if any). | Ovintiv Inc |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Ovintiv Inc |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 69047Q102 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US69047Q1022 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 398.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 10849.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.004572794808 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1114**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 1628.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 247179.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.104180103148

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1115

Item C.1. Identification of investment.

a. Name of issuer (if any). Wickes Group PLC

b. LEI (if any) of issuer. (1) 213800IEX9ZXJRAOL133

c. Title of the issue or description of the investment. Wickes Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BL6C2002 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 782.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 2601.82000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.001096604536 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1116**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Restaurant Brands International Inc
- b. LEI (if any) of issuer. [\(1\)](#) 5299009RXTX9DN9AKJ98
- c. Title of the issue or description of the investment. Restaurant Brands International Inc
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA76131D1033

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 668.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 42918.46000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.018089098379

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1117

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 21HOKBB1QD7

| | |
|---|------------------|
| 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) | -27363.15000000 |
| f. Exchange rate. | 27.53865517 |
| g. Percentage value compared to net assets of the Fund. | -0.01153290943 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 46730800.00000000 |
| Description of currency sold. | Taiwan New Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 1669553.41000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date.

2021-10-21

iv. Unrealized appreciation or depreciation.

(24) -27363.15000000

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: 1118

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Erste Group Bank AG |
| b. LEI (if any) of issuer. (1) | PQOH26KWDF7CG10L6792 |
| c. Title of the issue or description of the investment. | Erste Group Bank AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | AT0000652011 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|--------------|
| a. Balance | 821.00000000 |
|------------|--------------|

| | |
|---|-----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 32781.87000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.013816769555 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | AUSTRIA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1119

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 1160.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 164593.56000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.069372225832

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1120

Item C.1. Identification of investment.

a. Name of issuer (if any). Danaher Corp

b. LEI (if any) of issuer. [\(1\)](#) S4BKK9OTCEWQ3YHPFM11

c. Title of the issue or description of the investment. Danaher Corp

d. CUSIP (if any). 235851102

At least one of the following other identifiers:

- ISIN US2358511028

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 776.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 251548.16000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.106021497823 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1121

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Chicago Board of Trade |
| b. LEI (if any) of issuer. (1) | 549300EX04Q2QBFQTQ27 |
| c. Title of the issue or description of the investment. | CORN FUTURE MAR22 |
| 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 | BBG00R1WMBC6 |
| 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) | United States Dollar |
| e. Value. (4) | -45909.14000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01934959805 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| 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 Board of Trade | 549300EX04Q2QBFQTQ27 |

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. Corn

Index identifier, if any. C H2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1728434.14000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -45909.14000000

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: 1122

Item C.1. Identification of investment.

a. Name of issuer (if any).

Weatherford International PLC

b. LEI (if any) of issuer. (1)

529900LPBDSCQDJKHQ39

c. Title of the issue or description of the investment.

Weatherford International PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE00BL3HR700

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

20.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.000002275970

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)

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 [\(21\)](#) Warrant

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 | N/A | N/A |

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

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. Weatherford International PLC

Title of issue. Weatherford International PLC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). IE00BLNN3691

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. 1.00000000

v. Exercise price or rate. 99.96000000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date. 2023-11-26

viii. Delta. XXXX

| | |
|---|------------|
| ix. Unrealized appreciation or depreciation. (24). | 5.40000000 |
|---|------------|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1123

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 TWD / 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 | 21GEKBB3V97 |
| 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). | 38446.86000000 |
| f. Exchange rate. | 27.53865517 |
| g. Percentage value compared to net assets of the Fund. | 0.016204426555 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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) | TAIWAN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---|---------|
| 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. | 2835916.45000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 79156100.00000000 |
| Description of currency purchased. | Taiwan New Dollar |

| | |
|-----------------------|------------|
| iii. Settlement date. | 2021-10-21 |
|-----------------------|------------|

| | |
|---|----------------|
| iv. Unrealized appreciation or depreciation. (24) | 38446.86000000 |
|---|----------------|

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: 1124

Item C.1. Identification of investment.

- a. Name of issuer (if any). TEGNA Inc
- b. LEI (if any) of issuer. (1) 549300YC5EDBGX85AO10
- c. Title of the issue or description of the investment. TEGNA Inc
- d. CUSIP (if any). 87901J105

At least one of the following other identifiers:

- ISIN US87901J1051

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 850.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 15062.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.006348270646

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1125

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 | 233.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 12961.17000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.005462821341 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1126

Item C.1. Identification of investment.

a. Name of issuer (if any).

Dassault Systemes SE

b. LEI (if any) of issuer. (1)

96950065LBWY0APQIM86

c. Title of the issue or description of the investment.

Dassault Systemes SE

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

FR0014003TT8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3230.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

184484.69000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.077755858596

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1127

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 21DCKBBPLV0

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) | -2592.09000000 |
| f. Exchange rate. | 4.15801600 |
| g. Percentage value compared to net assets of the Fund. | -0.00109250357 |

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).

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 1344554.22000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|------------------|
| Amount of currency purchased. | 5579900.00000000 |
| Description of currency purchased. | Malaysia Ringgit |

iii. Settlement date. 2021-09-23

iv. Unrealized appreciation or depreciation.
(24) -2592.09000000

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: 1128**Item C.1. Identification of investment.**

| | |
|---|----------------------|
| a. Name of issuer (if any). | voestalpine AG |
| b. LEI (if any) of issuer. (1) | 529900ZAXBMQDIWPNB72 |
| c. Title of the issue or description of the investment. | voestalpine AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- ISIN AT0000937503

Item C.2. Amount of each investment.

Balance. (2)

| | |
|--------------------------------|-----------------------|
| a. Balance | 636.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 28871.19000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.012168512016 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1129

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. | 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 | 21GQKBB290K |
| 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) | 5001.11000000 |
| f. Exchange rate. | 774.26220000 |
| g. Percentage value compared to net assets of the Fund. | 0.002107847550 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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 AG | BFM8T61CT2L1QCEMIK50 |

i. Amount and description of currency sold.

Amount of currency sold. 540025900.00000000

Description of currency sold. Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 702472.72000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) 5001.11000000

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | ANSYS Inc |
| b. LEI (if any) of issuer. (1) | 549300VJV8H15Z5FJ571 |
| c. Title of the issue or description of the investment. | ANSYS Inc |
| d. CUSIP (if any). | 03662Q105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US03662Q1058 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 635.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 232003.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.097783935976 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1131

Item C.1. Identification of investment.

a. Name of issuer (if any).

AMERCO

b. LEI (if any) of issuer. (1)

5493003WIDMLDHYC6Y24

c. Title of the issue or description of the investment.

AMERCO

d. CUSIP (if any).

023586100

At least one of the following other identifiers:

- ISIN

US0235861004

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

94.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

62148.10000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.026193929022

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1132

Item C.1. Identification of investment.

a. Name of issuer (if any). Poste Italiane SpA

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 815600354DEDBD0BA991 |
| c. Title of the issue or description of the investment. | Poste Italiane SpA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IT0003796171 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 5111.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 69294.61000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.029206011060 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | ITALY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1133**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Regeneron Pharmaceuticals Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300RCBFWIRX3HYQ56
- c. Title of the issue or description of the investment. Regeneron Pharmaceuticals Inc
- d. CUSIP (if any). 75886F107

At least one of the following other identifiers:

- ISIN US75886F1075

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 66.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44444.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018732245379

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- | | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1134

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Yamana Gold Inc |
| b. LEI (if any) of issuer. (1) | 54930002VY22NXG01418 |
| c. Title of the issue or description of the investment. | Yamana Gold Inc |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA98462Y1007 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|------------------|
| a. Balance | 7199.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Canada Dollar |
| e. Value. (4). | 31782.53000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.013395571787 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|------------------------|
| a. ISO country code. (8). | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1135**Item C.1. Identification of investment.**

a. Name of issuer (if any). Vodafone Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800TB53ELEUKM7Q61

c. Title of the issue or description of the investment. Vodafone Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BH4HKS39

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 17886.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 30040.81000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.012661478708

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1136

Item C.1. Identification of investment.

a. Name of issuer (if any). H&R Real Estate Investment Trust

b. LEI (if any) of issuer. (1) 549300TGNP6B6GUVGW10

c. Title of the issue or description of the investment. H&R Real Estate Investment Trust

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA4039254079 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 3643.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 47932.31000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.020202315534 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1137**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Jefferies Financial Group Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300HOF34RGOJ5YL07
- c. Title of the issue or description of the investment. Jefferies Financial Group Inc
- d. CUSIP (if any). 47233W109

At least one of the following other identifiers:

- ISIN US47233W1099

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1464.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 54109.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.022805827222

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1138

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Schibsted ASA |
| b. LEI (if any) of issuer. (1) | 5967007LIEEXZXHT0036 |
| c. Title of the issue or description of the investment. | Schibsted ASA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NO0010736879 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1054.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Norway Krone |
| e. Value. (4) | 49049.48000000 |
| f. Exchange rate. | 8.69425000 |
| g. Percentage value compared to net assets of the Fund. | 0.020673175812 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1139

Item C.1. Identification of investment.

a. Name of issuer (if any).

Teleflex Inc

b. LEI (if any) of issuer. (1)

UUL85LWXB4NGSWWXIQ25

c. Title of the issue or description of the investment.

Teleflex Inc

d. CUSIP (if any).

879369106

At least one of the following other identifiers:

- ISIN

US8793691069

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

270.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

106774.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.045002756581

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1140

Item C.1. Identification of investment.

a. Name of issuer (if any). Demant A/S

b. LEI (if any) of issuer. [\(1\)](#) 213800RM6L9LN78BVA56

c. Title of the issue or description of the investment. Demant A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DK0060738599

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 2432.00000000

| | |
|---|------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 137950.18000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.058142682135 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1141

Item C.1. Identification of investment.

a. Name of issuer (if any).

Signature Bank/New York NY

b. LEI (if any) of issuer. (1)

VLP5AP0XK2GM6GKD1007

c. Title of the issue or description of the investment.

Signature Bank/New York NY

d. CUSIP (if any).

82669G104

At least one of the following other identifiers:

- ISIN

US82669G1040

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

215.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

55755.95000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.023499791576

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1142

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 -14.00000000

| | |
|---|---------------------|
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | -78370.82000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | -0.03303141522 |

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

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.

-3344843.46000000

ISO Currency Code.

Canada Dollar

v. Unrealized appreciation or depreciation. (24)

-78370.82000000

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: 1143

Item C.1. Identification of investment.

a. Name of issuer (if any).

London Metal Exchange

b. LEI (if any) of issuer. (1)

213800NB8G5VRT1DXC91

c. Title of the issue or description of the investment.

LME ZINC FUTURE NOV21

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

BBG00DDR0266

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) | United States Dollar |
| e. Value. (4) | -7744.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.00326414572 |

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-commodity

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 | London Metal Exchange | 213800NB8G5VRT1DXC91 |

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.

Zinc

Index identifier, if any.

LXX1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date.

2021-11-15

iv. Aggregate notional amount or contract value on trade date.

-442967.94000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#)

-7744.56000000

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: 1144

Item C.1. Identification of investment.

a. Name of issuer (if any).

Howmet Aerospace Inc

b. LEI (if any) of issuer. [\(1\)](#)

549300HO5WFZUT5N2T22

c. Title of the issue or description of the investment.

Howmet Aerospace Inc

d. CUSIP (if any).

443201108

At least one of the following other identifiers:

- ISIN

US4432011082

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) | United States Dollar |
| e. Value. (4) | 26162.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011026653608 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1145

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

831.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

173712.24000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.073215530079

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1146

Item C.1. Identification of investment.

| | |
|--|--------------------------|
| a. Name of issuer (if any). | Goldman Sachs Bank USA |
| b. LEI (if any) of issuer. (1) | KD3XUN7C6T14HNAYLU02 |
| c. Title of the issue or description of the investment. | PURCHASED TWD / 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 | 21HCKBB7NRD |
| 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) | 3377.11000000 |
| f. Exchange rate. | 27.53865517 |
| g. Percentage value compared to net assets of the Fund. | 0.001423370620 |

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) TAIWAN
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 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 Bank USA | KD3XUN7C6T14HNAYLU02 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 965294.01000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|-------------------|
| Amount of currency purchased. | 26675900.00000000 |
| Description of currency purchased. | Taiwan New Dollar |

iii. Settlement date. 2021-10-21

iv. Unrealized appreciation or depreciation.
(24) 3377.11000000

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: 1147

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Fortis Inc/Canada |
| b. LEI (if any) of issuer. (1) | 549300MQYQ9Y065XPR71 |
| c. Title of the issue or description of the investment. | Fortis Inc/Canada |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- ISIN CA3495531079

Item C.2. Amount of each investment.

Balance. (2)

| | |
|--------------------------------|------------------|
| a. Balance | 2662.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|-----------------|
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 121954.27000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.051400790891 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1148

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Southwestern Energy Co |
| b. LEI (if any) of issuer. (1) | EFWMP121W54QV9MGOP87 |
| c. Title of the issue or description of the investment. | Southwestern Energy Co |
| d. CUSIP (if any). | 845467109 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US8454671095 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 2381.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 10833.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.004566080697 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|--|--|
| Category. | N/A |
| Item C.8. Fair value level. | |
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
| Item C.9. Debt securities. | |
| N/A | |
| Item C.10. Repurchase and reverse repurchase agreements. | |
| N/A | |
| Item C.11. Derivatives. | |
| N/A | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 10606.50000000 |

Schedule of Portfolio Investments Record: 1149

| | |
|--|--|
| 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. | Long: IS253Z7 TRS USD R E IS253Z7 USDJPYVARSWAP 09302020 / Short: IS253Z7 TRS USD P E IS25409 USDJPYVARSWAP 09302020 |
| 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 | IS253Z7 |
| Description of other unique identifier. | Internal 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) | N/A |
| e. Value. (4) | -148269.22000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.06249190924 |

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) 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 | UBS Switzerland AG | 549300WOIFUSNYH0FL22 |

i. Amount and description of currency sold.

| | |
|-------------------------------|----------------------|
| Amount of currency sold. | 61000.00000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 61000.00000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date. 2021-09-30

iv. Unrealized appreciation or depreciation.
(24) -148269.22000000

v. Unrealized appreciation or depreciation.
(24) -148269.22000000

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: 1150

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Vonovia SE |
| b. LEI (if any) of issuer. (1) | 5299005A2ZEP6AP7KM81 |
| c. Title of the issue or description of the investment. | Vonovia SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

- ISIN DE000A1ML7J1

Item C.2. Amount of each investment.

Balance. (2)

| | |
|--------------------------------|------------------|
| a. Balance | 1235.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |

| | |
|---|-----------------------|
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 83375.92000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.035140944464 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1151

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Edenred |
| b. LEI (if any) of issuer. (1) | 9695006LOD5B2D7Y0N70 |
| c. Title of the issue or description of the investment. | Edenred |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0010908533 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 463.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 26261.13000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011068434518 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1152

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Vermilion Energy Inc |
| b. LEI (if any) of issuer. (1) | WT03B8BB1IX8WI9ZGV02 |
| c. Title of the issue or description of the investment. | Vermilion Energy Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA9237251058 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|------------------|
| a. Balance | 920.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |

| | |
|---|----------------|
| e. Value. (4). | 6139.90000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.002587820139 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1153

Item C.1. Identification of investment.

| | |
|---|---------------------------------------|
| a. Name of issuer (if any). | Mid-America Apartment Communities Inc |
| b. LEI (if any) of issuer. (1) | 549300FQZKFR5YNSHZ21 |
| c. Title of the issue or description of the investment. | Mid-America Apartment Communities Inc |
| d. CUSIP (if any). | 59522J103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US59522J1034 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 487.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 93684.19000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.039485632278 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1154

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 336.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 35575.68000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.014994293258 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | 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 | 2171.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 42279.13000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.017819636165 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1156

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 134.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 250238.30000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.105469423345

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1157

Item C.1. Identification of investment.

a. Name of issuer (if any). ArcelorMittal SA

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 2EULGUTUI56JI9SAL165 |
| c. Title of the issue or description of the investment. | ArcelorMittal SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | LU1598757687 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 987.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 33103.96000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.013952522741 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------|
| a. ISO country code. (8) | LUXEMBOURG |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1158**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Telia Co AB
- b. LEI (if any) of issuer. [\(1\)](#) 213800FSR9RNDUOTXO25
- c. Title of the issue or description of the investment. Telia Co AB
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN SE0000667925

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 12753.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Sweden Krona
- e. Value. [\(4\)](#) 54829.80000000
- f. Exchange rate. 8.62945000
- g. Percentage value compared to net assets of the Fund. 0.023109441632

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1159

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). | 253868103 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2538681030 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 378.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 61957.98000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.026113798016 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|--------------------------|
| a. ISO country code. (8). | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1160**Item C.1. Identification of investment.**

a. Name of issuer (if any). Nasdaq Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300L8X1Q78ERXFD06

c. Title of the issue or description of the investment. Nasdaq Inc

d. CUSIP (if any). 631103108

At least one of the following other identifiers:

- ISIN US6311031081

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. [\(4\)](#) 147422.34000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.062134969698

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1161

Item C.1. Identification of investment.

a. Name of issuer (if any). Agricultural Bank of China Ltd

b. LEI (if any) of issuer. (1) 549300E7TSGLCOVSY746

c. Title of the issue or description of the investment. Agricultural Bank of China Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE100000Q43 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 420000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 140799.92000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.059343778987 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1162**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Coca-Cola Europacific Partners PLC
- b. LEI (if any) of issuer. [\(1\)](#) 549300LTH67W4GWMRF57
- c. Title of the issue or description of the investment. Coca-Cola Europacific Partners PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BDCPN049

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1012.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 59272.79000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.024982055030

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1163

Item C.1. Identification of investment.

a. Name of issuer (if any).

Grifols SA

b. LEI (if any) of issuer. [\(1\)](#)

959800HSSNXWRKBK4N60

c. Title of the issue or description of the investment.

Grifols SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

ES0171996087

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 2271.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 55518.02000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.023399509805 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1164

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 THB / 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

21HQQBB4CMV

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)

18316.39000000

f. Exchange rate.

32.23551724

g. Percentage value compared to net assets of the Fund.

0.007719917738

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) 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) 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. 962216.97000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 31608000.00000000

Description of currency purchased. Thailand Baht

iii. Settlement date. 2021-10-07

iv. Unrealized appreciation or depreciation. (24) 18316.39000000

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: 1165

Item C.1. Identification of investment.

a. Name of issuer (if any). Royal Mail PLC

b. LEI (if any) of issuer. (1) 213800TCZZU84G8Z2M70

c. Title of the issue or description of the investment. Royal Mail PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BDVZY77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 3581.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United Kingdom Pound

e. Value. (4) 24389.29000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.010279498989

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1166

Item C.1. Identification of investment.

a. Name of issuer (if any). Bombardier Inc

b. LEI (if any) of issuer. [\(1\)](#) W7L3VLU8EHQY34Z36697

c. Title of the issue or description of the investment. Bombardier Inc

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0977512007

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 7317.00000000

b. Units Number of shares

| | |
|---|----------------|
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 10671.17000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.004497641433 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1167

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Xilinx Inc |
| b. LEI (if any) of issuer. (1) | 6EY4K7ZMF9UX1CU6KC79 |
| c. Title of the issue or description of the investment. | Xilinx Inc |
| d. CUSIP (if any). | 983919101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9839191015 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 811.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 126183.49000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.053183305377 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1168

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Naturgy Energy Group SA |
| b. LEI (if any) of issuer. (1) | TL2N6M87CW970S5SV098 |
| c. Title of the issue or description of the investment. | Naturgy Energy Group SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0116870314 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|-----------------------|
| a. Balance | 2625.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4). | 67521.55000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.028458708926 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|--------------------------------------|-------|
| a. ISO country code. (8). | SPAIN |
| b. Investment ISO country code. (9). | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|--|--|
| a. Liquidity classification information. (10). | |
|--|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|--|--|
| a. Level within the fair value hierarchy (12). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1169

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Harley-Davidson Inc |
| b. LEI (if any) of issuer. (1) | ZDNAWZWXIKMWI51R2A08 |
| c. Title of the issue or description of the investment. | Harley-Davidson Inc |
| d. CUSIP (if any). | 412822108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4128221086 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 457.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 18065.21000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.007614051411 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1170

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 196.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 85005.20000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.035827646788 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Equifax Inc |
| b. LEI (if any) of issuer. (1) | 5493004MCF8JDC86VS77 |
| c. Title of the issue or description of the investment. | Equifax Inc |
| d. CUSIP (if any). | 294429105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2944291051 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 383.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 104275.58000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.043949648361 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1172

Item C.1. Identification of investment.

a. Name of issuer (if any).

Franco-Nevada Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

Franco-Nevada Corp

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA3518581051

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

739.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

107805.61000000

f. Exchange rate.

1.26165000

g. Percentage value compared to net assets of the Fund.

0.045437471082

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1173

Item C.1. Identification of investment.

a. Name of issuer (if any). Fifth Third Bancorp

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | THRNG6BD57P9QWTQLG42 |
| c. Title of the issue or description of the investment. | Fifth Third Bancorp |
| d. CUSIP (if any). | 316773100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US3167731005 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1167.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 45349.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019113773832 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1174

Item C.1. Identification of investment.

- a. Name of issuer (if any). iShares Russell 1000 Value ETF
- b. LEI (if any) of issuer. [\(1\)](#) 549300KLSYN5NN4YNM90
- c. Title of the issue or description of the investment. iShares Russell 1000 Value ETF
- d. CUSIP (if any). 464287598

At least one of the following other identifiers:

- ISIN US4642875987

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 41760.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6810638.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.870520238750

Item C.3. Payoff profile.

- a. 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. 48927.00000000

Schedule of Portfolio Investments Record: 1175

Item C.1. Identification of investment.

- a. Name of issuer (if any). Prudential PLC
- b. LEI (if any) of issuer. [\(1\)](#) 5493001Z3ZE83NGK8Y12

| | |
|---|----------------|
| c. Title of the issue or description of the investment. | Prudential PLC |
|---|----------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0007099541 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1555.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 32397.83000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.013654905934 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1176

Item C.1. Identification of investment.

a. Name of issuer (if any).

T-Mobile US Inc

b. LEI (if any) of issuer. [\(1\)](#)

549300QHIIJYOHPCPG31

c. Title of the issue or description of the investment.

T-Mobile US Inc

d. CUSIP (if any).

872590104

At least one of the following other identifiers:

- ISIN

US8725901040

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. [\(4\)](#)

132909.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.056018114633

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1177

Item C.1. Identification of investment.

a. Name of issuer (if any). Novartis AG

b. LEI (if any) of issuer. [\(1\)](#) 5493007HIVTX6SY6XD66

c. Title of the issue or description of the investment. Novartis AG

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CH0012005267 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-------------------|
| a. Balance | 923.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Switzerland Franc |
| e. Value. (4) | 85369.07000000 |
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.035981009239 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1178

Item C.1. Identification of investment.

a. Name of issuer (if any).

Segro PLC

b. LEI (if any) of issuer. [\(1\)](#)

213800XC35KGM9NFC641

c. Title of the issue or description of the investment.

Segro PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B5ZN1N88

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

5086.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United Kingdom Pound

e. Value. [\(4\)](#)

89890.38000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.037886632633

Item C.3. Payoff profile.

a. 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 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: 1179

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 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 | 21GUKBB3CGX |
| 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) | 41925.42000000 |
| f. Exchange rate. | 0.84581731 |
| g. Percentage value compared to net assets of the Fund. | 0.017670555909 |

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. | 7319890.00000000 |
| Description of currency sold. | Euro Member Countries |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 8696146.44000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date.

| |
|------------|
| 2021-11-08 |
|------------|

iv. Unrealized appreciation or depreciation. (24).

| |
|----------------|
| 41925.42000000 |
|----------------|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1180

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Kimberly-Clark Corp |
| b. LEI (if any) of issuer. (1). | MP3J6QPYPGN75NVW2S34 |
| c. Title of the issue or description of the investment. | Kimberly-Clark Corp |
| d. CUSIP (if any). | 494368103 |
| At least one of the following other identifiers: | |
| - ISIN | US4943681035 |

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|----------------------|
| a. Balance | 706.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | United States Dollar |
| e. Value. (4). | 97293.86000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.041007021344 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1181

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

105.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

163047.15000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.068720451220

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1182

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 3090.00000000

| | |
|---|------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 36292.18000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.015296280771 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1183

Item C.1. Identification of investment.

a. Name of issuer (if any).

Gap Inc/The

b. LEI (if any) of issuer. (1)

T2ZG1WRWZ4BUCMQL9224

c. Title of the issue or description of the investment.

Gap Inc/The

d. CUSIP (if any).

364760108

At least one of the following other identifiers:

- ISIN

US3647601083

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

852.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22773.96000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.009598676255

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1184

Item C.1. Identification of investment.

a. Name of issuer (if any). Wm Morrison Supermarkets PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800IN6LSRGTZSOS29

c. Title of the issue or description of the investment. Wm Morrison Supermarkets PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB0006043169

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 13410.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 53339.07000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.022481134800 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1185

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: SS1RHI5 IRS USD R F 2.60500 IS1RHI5 CCPVANILLA / Short: SS1RHI5 IRS USD P V 03MLIBOR IS1RHJ6 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

SS1RHI5

Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

30190000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

1661099.72000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.700113570094

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. 2.60500000

Receipts: Base currency. United States Dollar

Receipts: Amount. 32056.37000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -1778.49000000 |

ii. Termination or maturity date. 2024-02-15

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. | 30190000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24). | 1661099.72000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1186

Item C.1. Identification of investment.

a. Name of issuer (if any). National Grid PLC

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | 8R95QZMKZLJX5Q2XR704 |
| c. Title of the issue or description of the investment. | National Grid PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BDR05C01 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 4604.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 59549.13000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.025098525692 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1187**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Koninklijke DSM NV
- b. LEI (if any) of issuer. (1) 724500SNT1MK246AHP04
- c. Title of the issue or description of the investment. Koninklijke DSM NV
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0000009827

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 642.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 136679.94000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.057607306534

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1188

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 | 1393.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 51861.39000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021858328230 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1189**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Livent Corp
- b. LEI (if any) of issuer. [\(1\)](#) 254900OOLQ2VNMZTJL47
- c. Title of the issue or description of the investment. Livent Corp
- d. CUSIP (if any). 53814L108

At least one of the following other identifiers:

- ISIN US53814L1089

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. [\(4\)](#) 17234.91000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.007264099936

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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. 17239.18000000

Schedule of Portfolio Investments Record: 1190

Item C.1. Identification of investment.

a. Name of issuer (if any). Mallinckrodt PLC

b. LEI (if any) of issuer. (1) 549300LMDE3RUP8Z3L60

c. Title of the issue or description of the investment. Mallinckrodt PLC

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00BBGT3753 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 476.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 99.86000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000042088587 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1191

Item C.1. Identification of investment.

a. Name of issuer (if any).

DCC PLC

b. LEI (if any) of issuer. [\(1\)](#)

213800UPS1QEE4TD3T45

c. Title of the issue or description of the investment.

DCC PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

IE0002424939

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

173.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United Kingdom Pound

e. Value. [\(4\)](#)

14705.71000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.006198102982

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1192

Item C.1. Identification of investment.

- a. Name of issuer (if any). Travelers Cos Inc/The
- b. LEI (if any) of issuer. [\(1\)](#) 549300Y650407RU8B149
- c. Title of the issue or description of the investment. Travelers Cos Inc/The
- d. CUSIP (if any). 89417E109

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US89417E1091 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 464.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 74105.44000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.031233660169 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1193**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Board of Trade
- b. LEI (if any) of issuer. [\(1\)](#) 549300EX04Q2QBFQTQ27
- c. Title of the issue or description of the investment. SOYBEAN FUTURE MAR22
- 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 BBG00QSFNNF6
- Description of other unique identifier. Bloomberg Identifier

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 28.00000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -35597.86000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.01500364159

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-commodity
- 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 Board of Trade | 549300EX04Q2QBFQTQ27 |

- 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. Soybean

Index identifier, if any. S H2 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2022-03-14

iv. Aggregate notional amount or contract value on trade date. 1862947.86000000

ISO Currency Code. United States Dollar

| | |
|--|-----------------|
| v. Unrealized appreciation or depreciation. (24). | -35597.86000000 |
|--|-----------------|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1194

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Saputo Inc |
| b. LEI (if any) of issuer. (1). | 549300HH4U1DPY0TBT90 |
| c. Title of the issue or description of the investment. | Saputo Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA8029121057 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2).

| | |
|---|------------------|
| a. Balance | 2289.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Canada Dollar |
| e. Value. (4). | 64389.18000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.027138490328 |

Item C.3. Payoff profile.

| | |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|-------------------------|--|

Item C.4. Asset and issuer type.

| | |
|----------------------|---------------|
| a. Asset type. (6). | Equity-common |
| b. Issuer type. (7). | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1195

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | Charter Communications Inc |
| b. LEI (if any) of issuer. (1) | 0J0XRGZE3PBRFEZ7MV65 |
| c. Title of the issue or description of the investment. | Charter Communications Inc |
| d. CUSIP (if any). | 16119P108 |
| At least one of the following other identifiers: | |
| - ISIN | US16119P1084 |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 83.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 67782.78000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028568811086 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 66764.40000000 |

Schedule of Portfolio Investments Record: 1196

Item C.1. Identification of investment.

- | | |
|---|--------------------|
| a. Name of issuer (if any). | Kraft Heinz Co/The |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Kraft Heinz Co/The |
| d. CUSIP (if any). | 500754106 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US5007541064 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

- | | |
|---|----------------------|
| a. Balance | 886.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 31887.14000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013439662385 |

Item C.3. Payoff profile.

- | | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

- | | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1197

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 | 1110.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 39960.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.016842178662 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1198

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 489.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 91398.99000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.038522475454

Item C.3. Payoff profile.

- a. 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: 1199

Item C.1. Identification of investment.

a. Name of issuer (if any). CI Financial Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300M9W7JJQSVCEM78

c. Title of the issue or description of the investment. CI Financial Corp

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA1254911003

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 2261.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 43888.47000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.018497934258 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1200

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Bayerische Motoren Werke AG
- b. LEI (if any) of issuer. (1)

YEH5ZCD6E441RHHVHD759
- c. Title of the issue or description of the investment.

Bayerische Motoren Werke AG
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE0005190037

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

288.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

24110.75000000
- f. Exchange rate.

0.84691900
- g. Percentage value compared to net assets of the Fund.

0.010162101080

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1201

Item C.1. Identification of investment.

a. Name of issuer (if any). Delta Air Lines Inc

b. LEI (if any) of issuer. [\(1\)](#) Q2CCMS6R0AS67HJMBN42

c. Title of the issue or description of the investment. Delta Air Lines Inc

d. CUSIP (if any). 247361702

At least one of the following other identifiers:

- ISIN US2473617023

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 566.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 22889.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009647179707 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1202

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | SEB SA |
| b. LEI (if any) of issuer. (1) | 969500WP61NBK098AC47 |
| c. Title of the issue or description of the investment. | SEB SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121709 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 178.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 28019.30000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.011809460876 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1203

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Puma SE |
| b. LEI (if any) of issuer. (1) | 529900GRZ2BQY5ZM9N49 |
| c. Title of the issue or description of the investment. | Puma SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0006969603 |
|--------|--------------|

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) | Euro Member Countries |

| | |
|---|----------------|
| e. Value. (4) . | 7284.89000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.003070405878 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1204

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 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 | 21GTKBBV98F |
| 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) | 11384.41000000 |
| f. Exchange rate. | 3771.77320000 |
| g. Percentage value compared to net assets of the Fund. | 0.004798254934 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 602854.25000000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 2316768900.00000000
Description of currency purchased. Colombia Peso

iii. Settlement date. 2021-09-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) 11384.41000000

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

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | CCL Industries Inc |
| b. LEI (if any) of issuer. (1) | 549300TD3EMSRRRC0YH75 |
| c. Title of the issue or description of the investment. | CCL Industries Inc |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA1249003098 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 1790.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 102180.32000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.043066546678 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1206

Item C.1. Identification of investment.

a. Name of issuer (if any). Canadian Pacific Railway Ltd

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. Canadian Pacific Railway Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA13645T1003

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1400.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 96196.25000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.040544405134

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1207

Item C.1. Identification of investment.

a. Name of issuer (if any). Wyndham Hotels & Resorts Inc

| | |
|---|------------------------------|
| b. LEI (if any) of issuer. (1) | 549300FE3MQ4RVXXC673 |
| c. Title of the issue or description of the investment. | Wyndham Hotels & Resorts Inc |
| d. CUSIP (if any). | 98311A105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US98311A1051 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 277.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 20137.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008487640382 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1208

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

1242.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

142291.01000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.059972237550

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1209

Item C.1. Identification of investment.

- a. Name of issuer (if any). Las Vegas Sands Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300DUOO1KXOHPM605
- c. Title of the issue or description of the investment. Las Vegas Sands Corp

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 517834107 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5178341070 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 477.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 21278.97000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008968573936 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1210**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Alkermes PLC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. Alkermes PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN IE00B56GVS15

Item C.2. Amount of each investment.Balance. [\(2\)](#)

- a. Balance 331.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10347.06000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.004361036865

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1211

Item C.1. Identification of investment.

a. Name of issuer (if any). Fraport AG Frankfurt Airport Services Worldwide

b. LEI (if any) of issuer. (1) 5299001ERX0K10IZUL40

c. Title of the issue or description of the investment. Fraport AG Frankfurt Airport Services Worldwide

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0005773303 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 264.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 17072.40000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.007195605880 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1212**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Bunzl PLC
- b. LEI (if any) of issuer. [\(1\)](#) 213800Q1Q9DV4L78UM09
- c. Title of the issue or description of the investment. Bunzl PLC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B0744B38

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 677.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 24529.97000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.010338792225

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1213

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Booking Holdings Inc |
| b. LEI (if any) of issuer. (1) | FXM8FAOHMYDIPD38UZ17 |
| c. Title of the issue or description of the investment. | Booking Holdings Inc |
| d. CUSIP (if any). | 09857L108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US09857L1089 |
|--------|--------------|

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) | United States Dollar |
| e. Value. (4) | 39094.39000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.016477344872 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1214

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

627.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

140366.49000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.059161098669

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1215

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Banco de Sabadell SA |
| b. LEI (if any) of issuer. (1) | SI5RG2M0WQQLZCXKRM20 |
| c. Title of the issue or description of the investment. | Banco de Sabadell SA |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| - ISIN | ES0113860A34 |

Item C.2. Amount of each investment.

| | |
|------------------------------|----------------|
| Balance. (2) | |
| a. Balance | 16277.00000000 |

| | |
|---|-----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 11603.96000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004890789977 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1216

Item C.1. Identification of investment.

a. Name of issuer (if any).

QURATE RETAIL INC

b. LEI (if any) of issuer. (1)

549300PSXEKU4PHLCR04

c. Title of the issue or description of the investment.

Qurate Retail Inc

d. CUSIP (if any).

74915M308

At least one of the following other identifiers:

- ISIN

US74915M3088

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

36.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3888.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.001638698464

Item 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)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1217

Item C.1. Identification of investment.

a. Name of issuer (if any). Goldman Sachs Bank USA

b. LEI (if any) of issuer. [\(1\)](#) KD3XUN7C6T14HNAYLU02

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 21GSKBB68HJ

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) | -4383.32000000 |
| f. Exchange rate. | 5.17080000 |
| g. Percentage value compared to net assets of the Fund. | -0.00184746392 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|---------|
| 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. | 952321.74000000 |
| Description of currency sold. | United States Dollar |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|------------------|
| Amount of currency purchased. | 4901600.00000000 |
| Description of currency purchased. | Brazil Real |

iii. Settlement date. 2021-09-02

iv. Unrealized appreciation or depreciation. (24)
-4383.32000000

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: 1218

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 | 302.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 45961.38000000 |

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.019371615954

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Keurig Dr Pepper Inc |
| b. LEI (if any) of issuer. (1) | DYTQ8KRTKO7Y2BVU5K74 |
| c. Title of the issue or description of the investment. | Keurig Dr Pepper Inc |
| d. CUSIP (if any). | 49271V100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US49271V1008 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 924.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 32959.08000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013891459307 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1220

Item C.1. Identification of investment.

a. Name of issuer (if any). United States Treasury

b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77

c. Title of the issue or description of the investment. United States Treasury Inflation Indexed Bonds

d. CUSIP (if any). 912828H45

At least one of the following other identifiers:

- ISIN US912828H458

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 15592495.72000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 16849640.69000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 7.101718190812

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. [\(7\)](#) U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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. 2025-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.25000000

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: 1221

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Merck & Co Inc
- b. LEI (if any) of issuer. [\(1\)](#)

4YV9Y5M8S0BRK1RP0397
- c. Title of the issue or description of the investment.

Merck & Co Inc
- d. CUSIP (if any).

58933Y105

At least one of the following other identifiers:

- ISIN US58933Y1055

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

863.00000000
- b. Units

Number of shares
- c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 65838.27000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.027749246901 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1222

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Safran SA |
| b. LEI (if any) of issuer. (1) | 969500UIC89GT3UL7L24 |
| c. Title of the issue or description of the investment. | Safran SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000073272 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 174.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 21827.53000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.009199778779 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|--|--|
| Category. | N/A |
| Item C.8. Fair value level. | |
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
| Item C.9. Debt securities. | |
| N/A | |
| Item C.10. Repurchase and reverse repurchase agreements. | |
| N/A | |
| Item C.11. Derivatives. | |
| N/A | |
| Item C.12. Securities lending. | |
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1223

| | |
|---|----------------------|
| Item C.1. Identification of investment. | |
| a. Name of issuer (if any). | Equinix Inc |
| b. LEI (if any) of issuer. (1) | 549300EVUN2BTLJ3GT74 |
| c. Title of the issue or description of the investment. | Equinix Inc |
| d. CUSIP (if any). | 29444U700 |
| At least one of the following other identifiers: | |
| - ISIN | US29444U7000 |
| Item C.2. Amount of each investment. | |
| Balance. (2) | |
| a. Balance | 91.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 76753.95000000 |

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032349943417

Item C.3. Payoff profile.

a. 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

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Edgewell Personal Care Co |
| b. LEI (if any) of issuer. (1) | 549300CY8QZDL4Z3RU59 |
| c. Title of the issue or description of the investment. | Edgewell Personal Care Co |
| d. CUSIP (if any). | 28035Q102 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US28035Q1022 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 667.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 28214.10000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011891564389 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 27977.40000000

Schedule of Portfolio Investments Record: 1225

Item C.1. Identification of investment.

- a. Name of issuer (if any). Haitong Securities Co Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 300300E1003931000068
- c. Title of the issue or description of the investment. Haitong Securities Co Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CNE1000019K9

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 98800.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Hong Kong Dollar
- e. Value. [\(4\)](#) 91284.14000000
- f. Exchange rate. 7.77745000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.038474068942 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|---|
| a. Name of issuer (if any). | Vanguard Global ex-U.S. Real Estate ETF |
| b. LEI (if any) of issuer. (1) | 9REVU8EQQSK7LWENPV85 |
| c. Title of the issue or description of the investment. | Vanguard Global ex-U.S. Real Estate ETF |
| d. CUSIP (if any). | 922042676 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9220426764 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 19860.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1176903.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.496036554056 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|-----------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Registered fund |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1227

Item C.1. Identification of investment.

a. Name of issuer (if any).

Healthpeak Properties Inc

b. LEI (if any) of issuer. [\(1\)](#)

PZ9HF5U52KPF0MH0QN75

c. Title of the issue or description of the investment.

Healthpeak Properties Inc

d. CUSIP (if any).

42250P103

At least one of the following other identifiers:

- ISIN

US42250P1030

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1144.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

41184.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.017358065216

Item C.3. Payoff profile.

a. 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: 1228

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 | 246.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 110874.66000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.046731001824 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1229**Item C.1. Identification of investment.**

- a. Name of issuer (if any). VF Corp
- b. LEI (if any) of issuer. [\(1\)](#) CWAJJ9DJ5Z7P057HV541
- c. Title of the issue or description of the investment. VF Corp
- d. CUSIP (if any). 918204108

At least one of the following other identifiers:

- ISIN US9182041080

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. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 44046.72000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.018564632826

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.11. Derivatives.

| | |
|--|-----|
| | N/A |
|--|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1230

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Volkswagen AG |
| b. LEI (if any) of issuer. (1) | 529900NNUPAGGOMPXZ31 |
| c. Title of the issue or description of the investment. | Volkswagen AG |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0007664005 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 151.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 50523.41000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.021294401848 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1231

Item C.1. Identification of investment.

- a. Name of issuer (if any).

iShares Russell 2000 Value ETF
- b. LEI (if any) of issuer. (1)

549300WJAJCAZZLTQD63
- c. Title of the issue or description of the investment.

iShares Russell 2000 Value ETF
- d. CUSIP (if any).

464287630

At least one of the following other identifiers:

- ISIN

US4642876308

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

20070.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3291480.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.387279635260

Item C.3. Payoff profile.

- a. 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the securities on loan. | 2367956.85000000 |

Schedule of Portfolio Investments Record: 1232

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Colgate-Palmolive Co |
| b. LEI (if any) of issuer. (1) | YMEGZFW4SBUSS5BQXF88 |
| c. Title of the issue or description of the investment. | Colgate-Palmolive Co |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 194162103 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1941621039 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1207.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 94085.65000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.039654838010 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1233

Item C.1. Identification of investment.

| | |
|---|------------------------------------|
| a. Name of issuer (if any). | Broadridge Financial Solutions Inc |
| b. LEI (if any) of issuer. (1) | 549300KZDJZQ2YIHRC28 |
| c. Title of the issue or description of the investment. | Broadridge Financial Solutions Inc |
| d. CUSIP (if any). | 11133T103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US11133T1034 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 1174.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 202186.28000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.085216652926 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1234

Item C.1. Identification of investment.

a. Name of issuer (if any). Coloplast A/S

b. LEI (if any) of issuer. (1) 529900NN7SOJ5QG82X67

c. Title of the issue or description of the investment. Coloplast A/S

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DK0060448595 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 742.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 128557.73000000 |
| f. Exchange rate. | 6.29820000 |
| g. Percentage value compared to net assets of the Fund. | 0.054183990418 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | DENMARK |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1235

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Quest Diagnostics Inc
- b. LEI (if any) of issuer. (1)

8MCWUBXQ0WE04KMXBX50
- c. Title of the issue or description of the investment.

Quest Diagnostics Inc
- d. CUSIP (if any).

74834L100

At least one of the following other identifiers:

- ISIN

US74834L1008

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

556.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

84973.48000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.035814277571

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1236

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: SS1C5B9 IRS NZD R F 3.44500 IS1C5B9 CCPVANILLA / Short: SS1C5B9 IRS NZD P V 03MNZDBB IS1C5C0 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 | SS1C5B9 |
|--|---------|

| | |
|---|---------------------|
| Description of other unique identifier. | Internal Identifier |
|---|---------------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|--------------------|
| a. Balance | 10120000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | New Zealand Dollar |
| e. Value. (4) | 661938.27000000 |
| f. Exchange rate. | 1.41914400 |
| g. Percentage value compared to net assets of the Fund. | 0.278991056233 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---|------|
| 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 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

| | |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Receipts: Fixed rate. | 3.44500000 |
| Receipts: Base currency. | New Zealand Dollar |
| Receipts: Amount. | 1915.57000000 |

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|--|--|
| Payments: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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 | -255.07000000 |

| | |
|--|--------------------|
| ii. Termination or maturity date. | 2027-02-28 |
| 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. | 10120000.00000000 |
| ISO Currency Code. | NZD |
| v. Unrealized appreciation or depreciation. (24). | 661938.27000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1237

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Swiss Prime Site AG |
| b. LEI (if any) of issuer. (1). | 506700XI9H64OPR34158 |
| c. Title of the issue or description of the investment. | Swiss Prime Site AG |
| d. CUSIP (if any). | 000000000 |
| At least one of the following other identifiers: | |
| - ISIN | CH0008038389 |

Item C.2. Amount of each investment.

| | |
|--------------------------------|-------------------|
| Balance. (2). | |
| a. Balance | 732.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3). | Switzerland Franc |
| e. Value. (4). | 78328.47000000 |

| | |
|---|----------------|
| f. Exchange rate. | 0.91575000 |
| g. Percentage value compared to net assets of the Fund. | 0.033013565718 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------------|
| a. ISO country code. (8) | SWITZERLAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | S&P Global Inc |
| b. LEI (if any) of issuer. (1) | Y6X4K52KMJMZE7I7MY94 |
| c. Title of the issue or description of the investment. | S&P Global Inc |
| d. CUSIP (if any). | 78409V104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US78409V1044 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 311.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 138028.02000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.058175489822 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1239

Item C.1. Identification of investment.

a. Name of issuer (if any). Investec PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138007Z3U5GWDN3MY22

c. Title of the issue or description of the investment. Investec PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B17BBQ50

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 4737.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United Kingdom Pound

e. Value. [\(4\)](#) 19922.24000000

f. Exchange rate. 0.72735200

g. Percentage value compared to net assets of the Fund. 0.008396744880

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1240

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | Croda International PLC |
| b. LEI (if any) of issuer. (1) | 2138004WCNBFJEEOXV26 |
| c. Title of the issue or description of the investment. | Croda International PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB00BJFFLV09 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 632.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 79557.16000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.033531428994 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1241

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Whirlpool Corp
- b. LEI (if any) of issuer. [\(1\)](#)

WHENKOULSSK7WUM60H03
- c. Title of the issue or description of the investment.

Whirlpool Corp
- d. CUSIP (if any).

963320106

At least one of the following other identifiers:

- ISIN

US9633201069

Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance

167.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

36995.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.015592717445

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1242

Item C.1. Identification of investment.

a. Name of issuer (if any). Waters Corp

b. LEI (if any) of issuer. (1) 5T547R1474YC9HOD8Q74

| | |
|---|-------------|
| c. Title of the issue or description of the investment. | Waters Corp |
| d. CUSIP (if any). | 941848103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US9418481035 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 286.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 118409.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.049906848339 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1243

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

693.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

178994.97000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.075442073685

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1244

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Bunge Ltd |
| b. LEI (if any) of issuer. (1) | 5493007M0RIN8HY3MM77 |
| c. Title of the issue or description of the investment. | Bunge Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BMG169621056 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 891.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 67457.61000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.028431759754 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | BERMUDA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1245

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Rogers Communications Inc
- b. LEI (if any) of issuer. (1)

54930030NVF3Y2OL0A78
- c. Title of the issue or description of the investment.

Rogers Communications Inc
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

CA7751092007

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2193.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Canada Dollar
- e. Value. (4)

111731.49000000
- f. Exchange rate.

1.26165000
- g. Percentage value compared to net assets of the Fund.

0.047092135056

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1246

Item C.1. Identification of investment.

- a. Name of issuer (if any). iA Financial Corp Inc
- b. LEI (if any) of issuer. (1) 549300ZXLJVHQAIXV215
- c. Title of the issue or description of the investment. iA Financial Corp Inc
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA45075E1043

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1008.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 55894.80000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.023558313511 |

Item C.3. Payoff profile.a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1247

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | Zillow Group Inc |
| b. LEI (if any) of issuer. (1) | 2549002XEELQDIR6FU05 |
| c. Title of the issue or description of the investment. | Zillow Group Inc |
| d. CUSIP (if any). | 98954M200 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US98954M2008 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- | | |
|---|----------------------|
| a. Balance | 848.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 81212.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034229308860 |

Item C.3. Payoff profile.

- | | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|--|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--|--------------------------|

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 80627.90000000

Schedule of Portfolio Investments Record: 1248

Item C.1. Identification of investment.

a. Name of issuer (if any). InterContinental Hotels Group PLC

b. LEI (if any) of issuer. [\(1\)](#) 2138007ZFQYRUSLU3J98

c. Title of the issue or description of the investment. InterContinental Hotels Group PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00BHJYC057

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 470.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 30030.22000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.012657015278 |

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

| | |
|-------------------------------------|---------------|
| 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: 1249

Item C.1. Identification of investment.

- a. Name of issuer (if any). Siemens Energy AG
- b. LEI (if any) of issuer. [\(1\)](#) 5299005CHJZ14D4FDJ62
- c. Title of the issue or description of the investment. Siemens Energy AG
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000ENER6Y0

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 59.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 1712.27000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.000721680612

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1250

Item C.1. Identification of investment.

a. Name of issuer (if any). Arthur J Gallagher & Co

b. LEI (if any) of issuer. [\(1\)](#) 54930049QLLMPART6V29

c. Title of the issue or description of the investment. Arthur J Gallagher & Co

d. CUSIP (if any). 363576109

At least one of the following other identifiers:

- ISIN US3635761097

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 958.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 137587.96000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.057990015119 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1251

Item C.1. Identification of investment.

a. Name of issuer (if any). QIAGEN NV

b. LEI (if any) of issuer. [\(1\)](#) 54930036WK3GMCN17Z57

c. Title of the issue or description of the investment. QIAGEN NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL0012169213

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1521.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 84174.84000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.035477670024

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1252

Item C.1. Identification of investment.

a. Name of issuer (if any). Brookfield Asset Management Inc

b. LEI (if any) of issuer. [\(1\)](#) C6J3FGIWG6MBDGTE8F80

c. Title of the issue or description of the investment. Brookfield Asset Management Inc

d. CUSIP (if any). 112585104

At least one of the following other identifiers:

- ISIN CA1125851040

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 41.00000000

b. Units Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2277.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000959932532 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan. 2254.80000000

Schedule of Portfolio Investments Record: 1253

Item C.1. Identification of investment.

a. Name of issuer (if any). Global Payments Inc

b. LEI (if any) of issuer. (1) 549300NOMHGVQBX6S778

c. Title of the issue or description of the investment. Global Payments Inc

d. CUSIP (if any). 37940X102

At least one of the following other identifiers:

- ISIN US37940X1028

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1430.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 232575.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.098024851625

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1254

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 702.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 53064.18000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.022365275279 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1255

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | JPMorgan Chase & Co |
| b. LEI (if any) of issuer. (1) | 815DZWZKVSZI1NUHU748 |
| 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 | 448.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 71657.60000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.030201954498 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1256

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | Gjensidige Forsikring ASA |
| b. LEI (if any) of issuer. (1) | 5967007LIEEXZX6FAO47 |
| c. Title of the issue or description of the investment. | Gjensidige Forsikring ASA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NO0010582521 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|------------------|
| a. Balance | 2409.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Norway Krone |

| | |
|---|----------------|
| e. Value. (4) . | 56313.68000000 |
| f. Exchange rate. | 8.69425000 |
| g. Percentage value compared to net assets of the Fund. | 0.023734861354 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1257

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Halliburton Co |
| b. LEI (if any) of issuer. (1) | ENYF8GB5SMQZ25S06U51 |
| c. Title of the issue or description of the investment. | Halliburton Co |
| d. CUSIP (if any). | 406216101 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US4062161017 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 747.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 14925.06000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.006290553730 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1258

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

29.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

100652.91000000
- f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.042422780108 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Schneider Electric SE |
| b. LEI (if any) of issuer. (1) | 969500A1YF1XUYYS284 |
| c. Title of the issue or description of the investment. | Schneider Electric SE |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000121972 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|-----------------------|
| a. Balance | 198.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 35375.97000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.014910120298 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1260

Item C.1. Identification of investment.

a. Name of issuer (if any).

HP Inc

b. LEI (if any) of issuer. (1)

WHKXQACZ14C5XRO8LW03

c. Title of the issue or description of the investment.

HP Inc

d. CUSIP (if any).

40434L105

At least one of the following other identifiers:

- ISIN

US40434L1052

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2579.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

76699.46000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.032326977193

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1261

Item C.1. Identification of investment.

a. Name of issuer (if any). CIT Group Inc

| | |
|---|----------------------|
| b. LEI (if any) of issuer. (1) | N8096ZZJQRFYQUJY7K79 |
| c. Title of the issue or description of the investment. | CIT Group Inc |
| d. CUSIP (if any). | 125581801 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US1255818015 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 697.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 38627.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.016280663123 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1262**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Swatch Group AG/The
- b. LEI (if any) of issuer. [\(1\)](#) 529900NTES2LEON1JZ55
- c. Title of the issue or description of the investment. Swatch Group AG/The
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CH0012255151

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. [\(3\)](#) Switzerland Franc
- e. Value. [\(4\)](#) 15800.61000000
- f. Exchange rate. 0.91575000
- g. Percentage value compared to net assets of the Fund. 0.006659576992

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1263

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 | 4590.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Norway Krone |
| e. Value. (4) | 97281.06000000 |
| f. Exchange rate. | 8.69425000 |
| g. Percentage value compared to net assets of the Fund. | 0.041001626452 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | NORWAY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1264

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 1310.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Switzerland Franc

e. Value. [\(4\)](#) 13877.51000000

f. Exchange rate. 0.91575000

g. Percentage value compared to net assets of the Fund. 0.005849036606

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Equity-common

| | |
|-------------------------------------|-----------|
| b. Issuer type. (7) | Corporate |
|-------------------------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--|-------------|
| a. ISO country code. (8) | SWITZERLAND |
|--|-------------|

| | |
|---|--|
| b. Investment ISO country code. (9) | |
|---|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1265

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 | 1599.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 68081.84000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.028694857681 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1266**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Westinghouse Air Brake Technologies Corp
- b. LEI (if any) of issuer. [\(1\)](#) 06BTX5UWZD0GQ5N5Y745
- c. Title of the issue or description of the investment. Westinghouse Air Brake Technologies Corp
- d. CUSIP (if any). 929740108

At least one of the following other identifiers:

- ISIN US9297401088

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 457.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 41034.03000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.017294856469

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1267

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Yara International ASA |
| b. LEI (if any) of issuer. (1) | 213800WKOUWXWFJ5Z514 |
| c. Title of the issue or description of the investment. | Yara International ASA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | NO0010208051 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 866.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Norway Krone |
| e. Value. (4) | 43493.05000000 |
| f. Exchange rate. | 8.69425000 |
| g. Percentage value compared to net assets of the Fund. | 0.018331274241 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1268

Item C.1. Identification of investment.

a. Name of issuer (if any).

Ferrovial SA

b. LEI (if any) of issuer. (1)

95980020140005757903

c. Title of the issue or description of the investment.

Ferrovial SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

ES0118900010

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1050.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

30407.48000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.012816021292

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

| |
|-----|
| N/A |
|-----|

Item C.10. Repurchase and reverse repurchase agreements.

| |
|-----|
| N/A |
|-----|

Item C.11. Derivatives.

| |
|-----|
| N/A |
|-----|

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1269

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Altice USA Inc |
| b. LEI (if any) of issuer. (1) | 54930064K3612MGCER95 |
| c. Title of the issue or description of the investment. | Altice USA Inc |
| d. CUSIP (if any). | 02156K103 |
| At least one of the following other identifiers: | |
| - ISIN | US02156K1034 |

Item C.2. Amount of each investment.

| | |
|------------------------------|--------------|
| Balance. (2) | |
| a. Balance | 713.00000000 |

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 19564.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008246058801 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1270

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

2325.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Norway Krone

e. Value. (4)

40731.58000000

f. Exchange rate.

8.69425000

g. Percentage value compared to net assets of the Fund.

0.017167381070

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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 ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 1271****Item C.1. Identification of investment.**

| | |
|---|-------------------------|
| a. Name of issuer (if any). | London Metal Exchange |
| b. LEI (if any) of issuer. (1) | 213800NB8G5VRT1DXC91 |
| c. Title of the issue or description of the investment. | LME PRI ALUM 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 | BBG001PJC3J8 |
|--|--------------|

| | |
|---|----------------------|
| Description of other unique identifier. | Bloomberg Identifier |
|---|----------------------|

Item C.2. Amount of each investment.Balance. [\(2\)](#)

| | |
|------------|------------|
| a. Balance | 5.00000000 |
|------------|------------|

| | |
|---|----------------------|
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 27827.45000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.011728600716 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

| | |
|---------------------------------------|--------|
| 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

London Metal Exchange

213800NB8G5VRT1DXC91

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. | Aluminum |
| Index identifier, if any. | LAU21 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-09-13 |
| iv. Aggregate notional amount or contract value on trade date. | 311297.55000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | 27827.45000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1272

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | DTE Energy Co |
| b. LEI (if any) of issuer. (1) | 549300IX8SD6XXD71I78 |
| c. Title of the issue or description of the investment. | DTE Energy Co |
| d. CUSIP (if any). | 233331107 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US2333311072 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|--------------|
| a. Balance | 687.00000000 |
|------------|--------------|

| | |
|---|----------------------|
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 82673.58000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034844925051 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1273

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Anglo American PLC
- b. LEI (if any) of issuer. (1)

549300S9XF92D1X8ME43
- c. Title of the issue or description of the investment.

Anglo American PLC
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B1XZS820

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1415.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

59763.24000000
- f. Exchange rate.

0.72735200
- g. Percentage value compared to net assets of the Fund.

0.025188767906

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1274

Item C.1. Identification of investment.

a. Name of issuer (if any). Zalando SE

b. LEI (if any) of issuer. [\(1\)](#) 529900YRFFGH5AXU4S86

c. Title of the issue or description of the investment. Zalando SE

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN DE000ZAL1111

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 758.00000000

b. Units Number of shares

| | |
|---|-----------------------|
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 84043.09000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.035422140569 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1275

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Loews Corp |
| b. LEI (if any) of issuer. (1) | R8V1FN4M5ITGZOG7BS19 |
| c. Title of the issue or description of the investment. | Loews Corp |
| d. CUSIP (if any). | 540424108 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5404241086 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|---|----------------------|
| Balance. (2) | |
| a. Balance | 1014.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 56652.18000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.023877530960 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1276

Item C.1. Identification of investment.

| | |
|---|-------------------------|
| a. Name of issuer (if any). | London Metal Exchange |
| b. LEI (if any) of issuer. (1) | 213800NB8G5VRT1DXC91 |
| c. Title of the issue or description of the investment. | LME PRI ALUM 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 | BBG001PJC3J8 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|------------|---------------------|
| a. Balance | -5.00000000 |
| b. Units | Number of contracts |

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) -35422.55000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.01492975264

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-commodity

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 | London Metal Exchange | 213800NB8G5VRT1DXC91 |

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.

Aluminum

Index identifier, if any.

LAU21 Comdty

Narrative description. (27)

iii. Expiration date.

2021-09-13

iv. Aggregate notional amount or contract value on trade date.

-303702.45000000

ISO Currency Code.

United States Dollar

v. Unrealized appreciation or depreciation. (24)

-35422.55000000

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: 1277

Item C.1. Identification of investment.

a. Name of issuer (if any).

Centrica PLC

b. LEI (if any) of issuer. (1)

E26EDV109X6EEPBKVH76

c. Title of the issue or description of the investment.

Centrica PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B033F229

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

23244.00000000

b. Units

Number of shares

| | |
|---|----------------------|
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 16610.14000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.007000774411 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1278

Item C.1. Identification of investment.

a. Name of issuer (if any).

METRO AG

b. LEI (if any) of issuer. (1)

5299006EQ03K3SSUYS12

c. Title of the issue or description of the investment.

METRO AG

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000BFB0019

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

963.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

12826.73000000

f. Exchange rate.

0.84691900

g. Percentage value compared to net assets of the Fund.

0.005406158116

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1279

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | Motorola Solutions Inc |
| b. LEI (if any) of issuer. (1) | 6S552MUG6KGJVEBSEC55 |
| c. Title of the issue or description of the investment. | Motorola Solutions Inc |
| d. CUSIP (if any). | 620076307 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6200763075 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 840.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|-----------------|
| e. Value. (4) . | 205144.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.086463597931 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1280

Item C.1. Identification of investment.

| | |
|---|------------------------------|
| a. Name of issuer (if any). | New York Mercantile Exchange |
| b. LEI (if any) of issuer. (1) | 5493008GFNDTXFPHWI47 |
| c. Title of the issue or description of the investment. | PLATINUM FUTURE 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 | BBG00W7G3SF5 |
| Description of other unique identifier. | Bloomberg Identifier |

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 18.00000000 |
| b. Units | Number of contracts |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -56484.36000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.02380679886 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|----------------------|
| a. Asset type. (6) | Derivative-commodity |
| b. Issuer type. (7) | |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 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 | New York Mercantile Exchange | 5493008GFNDTXFPHWI47 |

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. Platinum

Index identifier, if any. PLV1 Comdty

Narrative description. [\(27\)](#)

iii. Expiration date. 2021-10-27

iv. Aggregate notional amount or contract value on trade date. 969174.36000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -56484.36000000

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: 1281

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Iliad SA |
| b. LEI (if any) of issuer. (1) | 969500FZ9BTRZS3JNB97 |
| c. Title of the issue or description of the investment. | Iliad SA |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0004035913 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 138.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 29675.48000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.012507500902 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1282

Item C.1. Identification of investment.

| | |
|---|--------------------------------------|
| a. Name of issuer (if any). | Peyto Exploration & Development Corp |
| b. LEI (if any) of issuer. (1) | 549300WZKJ63UJDWP310 |
| c. Title of the issue or description of the investment. | Peyto Exploration & Development Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA7170461064 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|------------------|
| a. Balance | 1639.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |

| | |
|---|----------------|
| e. Value. (4) | 8703.92000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.003668492885 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1283

Item C.1. Identification of investment.

| | |
|---|-------------------------------------|
| a. Name of issuer (if any). | Liberty Media Corp-Liberty SiriusXM |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | Liberty Media Corp-Liberty SiriusXM |
| d. CUSIP (if any). | 531229409 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US5312294094 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 944.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 46728.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.019694727841 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1284

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Adevinta ASA
- b. LEI (if any) of issuer. (1)

529900W8V3YLHRSZH763
- c. Title of the issue or description of the investment.

Adevinta ASA
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN NO0010844038

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2027.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Norway Krone
- e. Value. (4)

40794.00000000
- f. Exchange rate.

8.69425000

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.017193689598 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------|
| a. ISO country code. (8) | NORWAY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|------------------------|
| a. Name of issuer (if any). | 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 | 330.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 222340.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.093711298238 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1286

Item C.1. Identification of investment.

a. Name of issuer (if any).

Intertek Group PLC

b. LEI (if any) of issuer. (1)

2138003GAT25WW1RN369

c. Title of the issue or description of the investment.

Intertek Group PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB0031638363

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

254.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

18416.75000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.007762217064

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1287

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 | 703.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 36921.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015561549300 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1288**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Hologic Inc
- b. LEI (if any) of issuer. (1) 549300DYP6F5ZJL0LB74
- c. Title of the issue or description of the investment. Hologic Inc
- d. CUSIP (if any). 436440101

At least one of the following other identifiers:

- ISIN US4364401012

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1129.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 89360.35000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.037663237739

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1289

Item C.1. Identification of investment.

- a. Name of issuer (if any). Mohawk Industries Inc
- b. LEI (if any) of issuer. [\(1\)](#) 549300JI1115MG3Q6322
- c. Title of the issue or description of the investment. Mohawk Industries Inc

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 608190104 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US6081901042 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 156.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 30850.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.013002768853 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1290**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 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 21HNKBB1QXH
- 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. [\(4\)](#) 2284.82000000
- f. Exchange rate. 0.91448034
- g. Percentage value compared to net assets of the Fund. 0.000962996662

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)
- SWITZERLAND

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?
- ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.
- N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)
- ☐ 1 ☒ 2 ☐ 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)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Forward

| 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.
- Description of currency sold.
- 946232.01000000
- United States Dollar

- ii. Amount and description of currency purchased.

- Amount of currency purchased.
- Description of currency purchased.
- 867400.00000000
- Switzerland Franc

- iii. Settlement date.
- 2021-10-28

- iv. Unrealized appreciation or depreciation. (24)
- 2284.82000000

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: 1291**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 527.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 78454.49000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.033066680117

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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)

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

i. If Yes, provide the value of the securities on loan.

77936.39000000

Schedule of Portfolio Investments Record: 1292

Item C.1. Identification of investment.

a. Name of issuer (if any).

Societe BIC SA

b. LEI (if any) of issuer. (1)

969500UR00DF63I0VH67

c. Title of the issue or description of the investment.

Societe BIC SA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | FR0000120966 |
|--------|--------------|

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) | Euro Member Countries |
| e. Value. (4) | 10652.19000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.004489641820 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | FRANCE |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1293

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

1040.00000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

79268.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.033409892191

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1294

Item C.1. Identification of investment.

a. Name of issuer (if any). Bristol-Myers Squibb Co

b. LEI (if any) of issuer. [\(1\)](#) HLYYNH7UQUORYSJQCN42

c. Title of the issue or description of the investment. Bristol-Myers Squibb Co

d. CUSIP (if any). 110122108

At least one of the following other identifiers:

- ISIN US1101221083

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

| | |
|---|----------------------|
| a. Balance | 1220.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 81569.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.034379455449 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1295

Item C.1. Identification of investment.

a. Name of issuer (if any).

United States Treasury

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

United States Treasury Inflation Indexed Bonds

d. CUSIP (if any).

912828XL9

At least one of the following other identifiers:

- ISIN

US912828XL95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

64720857.52000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

71071591.66000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

29.95496608075

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)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.N/A

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.2025-07-15

b. Coupon.

i. Coupon category. (13).Fixed

ii. Annualized rate.0.37500000

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: 1296**Item C.1. Identification of investment.**

a. Name of issuer (if any). Stellantis NV

b. LEI (if any) of issuer. [\(1\)](#) 549300LKT9PW7ZIBDF31

c. Title of the issue or description of the investment. Stellantis NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL00150001Q9

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1735.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 34779.28000000

f. Exchange rate. 0.84691900

g. Percentage value compared to net assets of the Fund. 0.014658629817

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1297

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 | 516.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 85635.36000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036093244068 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1298**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Methanex Corp
- b. LEI (if any) of issuer. (1) 549300TSJHRXT9QXRD13
- c. Title of the issue or description of the investment. Methanex Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA59151K1084

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1103.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 40425.41000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.017038337781

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Equity-common
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1299

Item C.1. Identification of investment.

| | |
|---|---------------------------|
| a. Name of issuer (if any). | CH Robinson Worldwide Inc |
| b. LEI (if any) of issuer. (1) | 529900WNWN5L0OVDHA79 |
| c. Title of the issue or description of the investment. | CH Robinson Worldwide Inc |
| d. CUSIP (if any). | 12541W209 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US12541W2098 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 534.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 48092.04000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.020269637886 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1300

Item C.1. Identification of investment.

- a. Name of issuer (if any). Petrofac Ltd
- b. LEI (if any) of issuer. [\(1\)](#) 2138004624W8CKCSJ177
- c. Title of the issue or description of the investment. Petrofac Ltd
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN GB00B0H2K534

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 6919.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 10016.76000000
- f. Exchange rate. 0.72735200
- g. Percentage value compared to net assets of the Fund. 0.004221823361

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1301

Item C.1. Identification of investment.

a. Name of issuer (if any). HSBC Bank USA, National Association

b. LEI (if any) of issuer. [\(1\)](#) 1IE8VN30JCEQV1H4R804

c. Title of the issue or description of the investment. PURCHASED USD / SOLD ILS

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 21FOKBB01R8

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) | Israel Shekel |
| e. Value. (4) | -16350.22000000 |
| f. Exchange rate. | 3.20736240 |
| g. Percentage value compared to net assets of the Fund. | -0.00689122438 |

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 | HSBC Bank USA, National Association | 1IE8VN30JCEQV1H4R804 |

i. Amount and description of currency sold.

| | |
|-------------------------------|------------------|
| Amount of currency sold. | 3133400.00000000 |
| Description of currency sold. | Israel Shekel |

ii. Amount and description of currency purchased.

| | |
|------------------------------------|----------------------|
| Amount of currency purchased. | 960589.59000000 |
| Description of currency purchased. | United States Dollar |

iii. Settlement date.

2021-09-30

iv. Unrealized appreciation or depreciation.
(24)

-16350.22000000

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: 1302

Item C.1. Identification of investment.

| | |
|---|---------------------------------|
| a. Name of issuer (if any). | Brookfield Asset Management Inc |
| b. LEI (if any) of issuer. (1) | C6J3FGIWG6MBDGTE8F80 |
| c. Title of the issue or description of the investment. | Brookfield Asset Management Inc |
| d. CUSIP (if any). | 112585104 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA1125851040 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|------------------|
| a. Balance | 1867.00000000 |
| b. Units | Number of shares |

| | |
|---|-----------------|
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 103867.74000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.043777753613 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1303

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Daimler AG |
| b. LEI (if any) of issuer. (1) | 529900R27DL06UVNT076 |
| c. Title of the issue or description of the investment. | Daimler AG |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DE0007100000 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 349.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 29439.80000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.012408167452 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | GERMANY |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1304

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | RenaissanceRe Holdings Ltd |
| b. LEI (if any) of issuer. (1) | EK6GB9U3U58PDI411C94 |
| c. Title of the issue or description of the investment. | RenaissanceRe Holdings Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | BMG7496G1033 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|----------------------------------|----------------------|
| a. Balance | 388.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|----------------|
| e. Value. (4) . | 60811.24000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.025630474694 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) BERMUDA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1305

Item C.1. Identification of investment.

| | |
|---|----------------------------|
| a. Name of issuer (if any). | Capital One Financial Corp |
| b. LEI (if any) of issuer. (1) | ZUE8T73ROZOF6FLBAR73 |
| c. Title of the issue or description of the investment. | Capital One Financial Corp |
| d. CUSIP (if any). | 14040H105 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US14040H1059 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 376.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 62404.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.026302088179 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1306

Item C.1. Identification of investment.

a. Name of issuer (if any). Mapfre SA

b. LEI (if any) of issuer. [\(1\)](#) 95980020140005693107

c. Title of the issue or description of the investment. Mapfre SA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN ES0124244E34

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 8898.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 19200.74000000

f. Exchange rate. 0.84691900

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.008092649988 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|-------|
| a. ISO country code. (8) | SPAIN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Item C.1. Identification of investment.

| | |
|---|-------------------------------|
| a. Name of issuer (if any). | Element Fleet Management Corp |
| b. LEI (if any) of issuer. (1) | 5493000PGBS1C22ELQ16 |
| c. Title of the issue or description of the investment. | Element Fleet Management Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA2861812014 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 3194.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 35214.63000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.014842119369 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1308

Item C.1. Identification of investment.

a. Name of issuer (if any). First Quantum Minerals Ltd

b. LEI (if any) of issuer. (1) 549300I7UVBGWRYMYZ18

c. Title of the issue or description of the investment. First Quantum Minerals Ltd

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA3359341052

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 3202.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. (3) Canada Dollar

e. Value. (4) 66697.23000000

f. Exchange rate. 1.26165000

g. Percentage value compared to net assets of the Fund. 0.028111277877

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1309

Item C.1. Identification of investment.

a. Name of issuer (if any). Public Service Enterprise Group Inc

| | |
|---|-------------------------------------|
| b. LEI (if any) of issuer. (1) | PUSS41EMO3E6XXNV3U28 |
| c. Title of the issue or description of the investment. | Public Service Enterprise Group Inc |
| d. CUSIP (if any). | 744573106 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7445731067 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1187.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 75896.78000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.031988666884 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1310

Item C.1. Identification of investment.

a. Name of issuer (if any).

American International Group Inc

b. LEI (if any) of issuer. (1)

ODVCVCQG2BP6VHV36M30

c. Title of the issue or description of the investment.

American International Group Inc

d. CUSIP (if any).

026874784

At least one of the following other identifiers:

- ISIN

US0268747849

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

720.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

39283.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.016556923744

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1311

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: SS1C531 IRS AUD R F 2.97500 IS1C531 CCPVANILLA / Short: SS1C531 IRS AUD P V 06MBBSW IS1C542 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 | SS1C531 |
|--|---------|

| | |
|---|---------------------|
| Description of other unique identifier. | Internal Identifier |
|---|---------------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|------------|------------------|
| a. Balance | 9490000.00000000 |
|------------|------------------|

| | |
|----------|-------------|
| b. Units | Other units |
|----------|-------------|

| | |
|--------------------------------|-----------------|
| c. Description of other units. | Notional Amount |
|--------------------------------|-----------------|

| | |
|------------------|------------------|
| d. Currency. (3) | Australia Dollar |
|------------------|------------------|

| | |
|---------------|-----------------|
| e. Value. (4) | 786653.86000000 |
|---------------|-----------------|

| | |
|-------------------|------------|
| f. Exchange rate. | 1.36696100 |
|-------------------|------------|

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.331555677074 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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. 2.97500000

Receipts: Base currency. Australia Dollar

Receipts: Amount. 3835.97000000

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 | -39.00000000 |
| ii. Termination or maturity date. | 2027-02-27 |
| 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. | 9490000.00000000 |
| ISO Currency Code. | AUD |
| v. Unrealized appreciation or depreciation. (24) | 786653.86000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1312

Item C.1. Identification of investment.

| | |
|---|-----------------------|
| a. Name of issuer (if any). | Arrow Electronics Inc |
| b. LEI (if any) of issuer. (1) | 549300YNNLBXT8N8R512 |
| c. Title of the issue or description of the investment. | Arrow Electronics Inc |
| d. CUSIP (if any). | 042735100 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US0427351004 |
|--------|--------------|

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) | 93945.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.039595768157 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|-----|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment | |

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1313

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

3608.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Sweden Krona

e. Value. (4)

86298.47000000

f. Exchange rate.

8.62945000

g. Percentage value compared to net assets of the Fund.

0.036372728980

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1314

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 1510.00000000

b. Units Number of shares

c. Description of other units.

| | |
|---|----------------------|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 84333.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.035544541397 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1315

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Loblaw Cos Ltd |
| b. LEI (if any) of issuer. (1) | 5493008LN3O1DIDTSH67 |
| c. Title of the issue or description of the investment. | Loblaw Cos Ltd |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CA5394811015 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|------------------|
| a. Balance | 1937.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Canada Dollar |
| e. Value. (4) | 136472.02000000 |
| f. Exchange rate. | 1.26165000 |
| g. Percentage value compared to net assets of the Fund. | 0.057519673256 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Schedule of Portfolio Investments Record: 1316

Item C.1. Identification of investment.

| | |
|-----------------------------|------------------------------------|
| a. Name of issuer (if any). | Banco Bilbao Vizcaya Argentaria SA |
|-----------------------------|------------------------------------|

| | |
|--|----------------------|
| b. LEI (if any) of issuer. (1) | K8MS7FD7N5Z2WQ51AZ71 |
|--|----------------------|

| | |
|---|------------------------------------|
| c. Title of the issue or description of the investment. | Banco Bilbao Vizcaya Argentaria SA |
|---|------------------------------------|

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 000000000 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | ES0113211835 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|------------|---------------|
| a. Balance | 3189.00000000 |
|------------|---------------|

| | |
|----------|------------------|
| b. Units | Number of shares |
|----------|------------------|

| | |
|--------------------------------|--|
| c. Description of other units. | |
|--------------------------------|--|

| | |
|----------------------------------|-----------------------|
| d. Currency. (3) | Euro Member Countries |
|----------------------------------|-----------------------|

| | |
|---|----------------|
| e. Value. (4) . | 20871.98000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.008797037442 |

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1317

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | Eaton Corp PLC |
| b. LEI (if any) of issuer. (1) | 549300VDIGTMXUNT7H71 |
| c. Title of the issue or description of the investment. | Eaton Corp PLC |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | IE00B8KQN827 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 547.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 92092.92000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.038814950255 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|---------|
| a. ISO country code. (8) | IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1318

Item C.1. Identification of investment.

a. Name of issuer (if any). Gilead Sciences Inc

b. LEI (if any) of issuer. [\(1\)](#) 549300WTZWR07K8MNV44

c. Title of the issue or description of the investment. Gilead Sciences Inc

d. CUSIP (if any). 375558103

At least one of the following other identifiers:

- ISIN US3755581036

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. [\(4\)](#) 51164.34000000

f. Exchange rate.

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.021564538424 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
|--------------------------|--------------------------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | SEI Investments Co |
| b. LEI (if any) of issuer. (1) | 5LJTIFADGZ6XH1RVOC11 |
| c. Title of the issue or description of the investment. | SEI Investments Co |
| d. CUSIP (if any). | 784117103 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US7841171033 |
|--------|--------------|

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) | 43652.95000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.018398668244 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1320

Item C.1. Identification of investment.

a. Name of issuer (if any).

Commodities Exchange Center

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

COPPER FUTURE DEC21

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

BBG00FM59K97

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)

United States Dollar

e. Value. (4)

-36520.73000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.01539260909

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-commodity

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 | Commodities Exchange Center | 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. | Copper |
| Index identifier, if any. | HGZ1 Comdty |
| Narrative description. (27) | |
| iii. Expiration date. | 2021-12-29 |
| iv. Aggregate notional amount or contract value on trade date. | 1677145.73000000 |
| ISO Currency Code. | United States Dollar |
| v. Unrealized appreciation or depreciation. (24) | -36520.73000000 |

Item C.12. Securities lending.

| | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1321

Item C.1. Identification of investment.

| | |
|---|----------------------|
| a. Name of issuer (if any). | ISS A/S |
| b. LEI (if any) of issuer. (1) | 213800LEZA58SZNCBN19 |
| c. Title of the issue or description of the investment. | ISS A/S |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | DK0060542181 |
|--------|--------------|

Item C.2. Amount of each investment.

| | |
|--------------------------------|------------------|
| Balance. (2) | |
| a. Balance | 413.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Denmark Krone |
| e. Value. (4) | 9504.11000000 |
| f. Exchange rate. | 6.29820000 |

| | |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.004005753719 |
|---|----------------|

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|--------------------|---------------|
| a. Asset type. (6) | Equity-common |
|--------------------|---------------|

| | |
|---------------------|-----------|
| b. Issuer type. (7) | Corporate |
|---------------------|-----------|

Item C.5. Country of investment or issuer.

| | |
|--------------------------|---------|
| a. ISO country code. (8) | DENMARK |
|--------------------------|---------|

| | |
|-------------------------------------|--|
| b. Investment ISO country code. (9) | |
|-------------------------------------|--|

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

| | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

| | |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.1. Identification of investment.

| | |
|---|--------------------------|
| a. Name of issuer (if any). | Svenska Handelsbanken AB |
| b. LEI (if any) of issuer. (1) | NHBDILHZTYCNBV5UYZ31 |
| c. Title of the issue or description of the investment. | Svenska Handelsbanken AB |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | SE0007100599 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 2923.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Sweden Krona |
| e. Value. (4) | 32844.87000000 |
| f. Exchange rate. | 8.62945000 |
| g. Percentage value compared to net assets of the Fund. | 0.013843322539 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------|
| a. ISO country code. (8) | SWEDEN |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1323

Item C.1. Identification of investment.

a. Name of issuer (if any).

Whitbread PLC

b. LEI (if any) of issuer. (1)

21380099VMZKRMN3EX36

c. Title of the issue or description of the investment.

Whitbread PLC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

GB00B1KJJ408

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

756.00000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

33384.47000000

f. Exchange rate.

0.72735200

g. Percentage value compared to net assets of the Fund.

0.014070750958

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1324

Item C.1. Identification of investment.

a. Name of issuer (if any). China Construction Bank Corp

| | |
|---|------------------------------|
| b. LEI (if any) of issuer. (1) | 5493001KQW6DM7KEDR62 |
| c. Title of the issue or description of the investment. | China Construction Bank Corp |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | CNE1000002H1 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|------------------|
| a. Balance | 233000.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Hong Kong Dollar |
| e. Value. (4) | 167889.93000000 |
| f. Exchange rate. | 7.77745000 |
| g. Percentage value compared to net assets of the Fund. | 0.070761566485 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|-------|
| a. ISO country code. (8) | CHINA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1325**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Barrick Gold Corp
- b. LEI (if any) of issuer. (1) 004KBQCJZX82UKGCBV73
- c. Title of the issue or description of the investment. Barrick Gold Corp
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN CA0679011084

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2364.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 47517.96000000
- f. Exchange rate. 1.26165000
- g. Percentage value compared to net assets of the Fund. 0.020027676977

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- | | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

- | | |
|---|------------------------|
| a. ISO country code. (8) | CANADA (FEDERAL LEVEL) |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

- | | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

- | | |
|---|--|
| a. Liquidity classification information. (10) | |
|---|--|

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

- | | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 1326

Item C.1. Identification of investment.

- | | |
|---|----------------------|
| a. Name of issuer (if any). | ConocoPhillips |
| b. LEI (if any) of issuer. (1) | WPTL2Z3FIYTHSP5V2253 |
| c. Title of the issue or description of the investment. | ConocoPhillips |

| | |
|--------------------|-----------|
| d. CUSIP (if any). | 20825C104 |
|--------------------|-----------|

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | US20825C1045 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

| | |
|---|----------------------|
| a. Balance | 1067.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 59250.51000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.024972664546 |

Item C.3. Payoff profile.

| | |
|--|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

Item C.4. Asset and issuer type.

| | |
|-------------------------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|---|--------------------------|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1327**Item C.1. Identification of investment.**

a. Name of issuer (if any). Cars.com Inc

b. LEI (if any) of issuer. [\(1\)](#) 5493002G6J07LNGX4M98

c. Title of the issue or description of the investment. Cars.com Inc

d. CUSIP (if any). 14575E105

At least one of the following other identifiers:

- ISIN US14575E1055

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 283.00000000

b. Units Number of shares

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3599.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.001517212238

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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: 1328

Item C.1. Identification of investment.

a. Name of issuer (if any). HSBC Holdings PLC

b. LEI (if any) of issuer. (1) MLU0ZO3ML4LN2LL2TL39

c. Title of the issue or description of the investment. HSBC Holdings PLC

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

| | |
|--------|--------------|
| - ISIN | GB0005405286 |
|--------|--------------|

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|----------------------|
| a. Balance | 5317.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United Kingdom Pound |
| e. Value. (4) | 28078.30000000 |
| f. Exchange rate. | 0.72735200 |
| g. Percentage value compared to net assets of the Fund. | 0.011834327956 |

Item C.3. Payoff profile.

| | |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

| | |
|---------------------|---------------|
| a. Asset type. (6) | Equity-common |
| b. Issuer type. (7) | Corporate |

Item C.5. Country of investment or issuer.

| | |
|-------------------------------------|--|
| a. ISO country code. (8) | UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND |
| b. Investment ISO country code. (9) | |

Item C.6. Is the investment a Restricted Security?

| | |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

| | |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

Item C.8. Fair value level.

| | |
|---|--|
| a. Level within the fair value hierarchy (12) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1329**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Valeo
- b. LEI (if any) of issuer. [\(1\)](#) 5493006IH2N2WMIBB742
- c. Title of the issue or description of the investment. Valeo
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN FR0013176526

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 282.00000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 8049.00000000
- f. Exchange rate. 0.84691900
- g. Percentage value compared to net assets of the Fund. 0.003392459861

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- 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: 1330

Item C.1. Identification of investment.

a. Name of issuer (if any). Heineken NV

b. LEI (if any) of issuer. (1) 724500K5PTPSST86UQ23

c. Title of the issue or description of the investment. Heineken NV

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN NL00000009165

Item C.2. Amount of each investment.

Balance. (2)

| | |
|---|-----------------------|
| a. Balance | 502.00000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | Euro Member Countries |
| e. Value. (4) | 54980.05000000 |
| f. Exchange rate. | 0.84691900 |
| g. Percentage value compared to net assets of the Fund. | 0.023172768393 |

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

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.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. |
| #2 | C.9.f.iv | If the fund holds Capital Contingent Convertible Notes, conversion to an issuing bank's common stock occurs should its capital fall beneath a specified threshold. The conversion of debt to equity will rebalance the issuer's debt to equity ratio, but as this amount is not known until the contingent event's occurrence, question c.9.f.iv will be represented as 1. |
| #3 | B.5.a | Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees. |
| #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) | <p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p> |

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 GLOBAL RISK ALLOCATION FUND, INC. |
| By (Signature): | Joseph Mantineo |
| Name: | Joseph Mantineo |
| Title: | Treasurer and Chief Financial Officer |
| Date: | 2021-09-28 |

AB Global Risk Allocation Fund, Inc.
Consolidated Portfolio of Investments
August 31, 2021 (unaudited)

| | Principal Amount (000) | U.S. \$ Value |
|---|------------------------------|--------------------|
| INFLATION-LINKED SECURITIES – 49.6% | | |
| Japan – 9.5% | | |
| Japanese Government CPI Linked Bond Series 21 0.10%, 03/10/2026 | JPY 2,438,287 | \$ 22,577,455 |
| United States – 40.1% | | |
| U.S. Treasury Inflation Index 0.25%, 01/15/2025 (TIPS) | U.S.\$ 15,592 | 16,849,641 |
| 0.375%, 07/15/2025 (TIPS)(a) | 64,721 | 71,071,592 |
| 0.375%, 01/15/2027 (TIPS) | 6,331 | 7,065,477 |
| | | <u>94,986,710</u> |
| Total Inflation-Linked Securities (cost \$111,488,347) | | <u>117,564,165</u> |
| | Shares | |
| COMMON STOCKS – 31.1% | | |
| Information Technology – 5.4% | | |
| Communications Equipment – 0.2% | | |
| Cisco Systems, Inc./Delaware | 2,148 | 126,775 |
| F5 Networks, Inc.(b) | 462 | 94,049 |
| Juniper Networks, Inc. | 2,077 | 60,191 |
| Motorola Solutions, Inc. | 840 | 205,145 |
| Nokia Oyj(b) | 5,115 | 30,727 |
| Telefonaktiebolaget LM Ericsson - Class B | 4,594 | 54,416 |
| | | <u>571,303</u> |
| Electronic Equipment, Instruments & Components – 0.4% | | |
| Amphenol Corp. - Class A | 2,168 | 166,134 |
| Arrow Electronics, Inc.(b) | 775 | 93,945 |
| Avnet, Inc. | 1,566 | 63,360 |
| CDW Corp./DE | 1,016 | 203,820 |
| Corning, Inc. | 2,176 | 87,018 |
| Flex Ltd.(b) | 3,294 | 61,203 |
| Hexagon AB | 5,852 | 101,478 |
| TE Connectivity Ltd. | 878 | 131,893 |
| Trimble, Inc.(b) | 1,320 | 124,370 |
| Vontier Corp.(b) | 269 | 9,784 |
| | | <u>1,043,005</u> |
| IT Services – 1.5% | | |
| Accenture PLC - Class A | 613 | 206,311 |
| Akamai Technologies, Inc.(b) | 806 | 91,279 |
| Alliance Data Systems Corp. | 215 | 21,094 |
| Amadeus IT Group SA - Class A(b) | 787 | 48,068 |
| Atos SE | 247 | 12,842 |
| Automatic Data Processing, Inc. | 831 | 173,712 |
| Black Knight, Inc.(b) | 362 | 27,393 |
| Broadridge Financial Solutions, Inc. | 1,174 | 202,186 |
| Capgemini SE | 360 | 80,923 |
| CGI, Inc.(b) | 1,595 | 142,553 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Cognizant Technology Solutions Corp. - Class A | 1,099 | \$ 83,865 |
| DXC Technology Co.(b) | 635 | 23,317 |
| Edenred | 463 | 26,261 |
| Fidelity National Information Services, Inc. | 1,949 | 249,024 |
| Fiserv, Inc.(b) | 2,368 | 278,927 |
| FleetCor Technologies, Inc.(b) | 249 | 65,557 |
| Gartner, Inc.(b) | 575 | 177,525 |
| Global Payments, Inc. | 1,430 | 232,575 |
| International Business Machines Corp. | 502 | 70,451 |
| Mastercard, Inc. - Class A | 649 | 224,703 |
| Paychex, Inc. | 1,472 | 168,500 |
| PayPal Holdings, Inc.(b) | 1,263 | 364,578 |
| Sabre Corp.(b) (c) | 2,420 | 27,177 |
| VeriSign, Inc.(b) | 824 | 178,198 |
| Visa, Inc. - Class A(c) | 718 | 164,494 |
| Western Union Co. (The) - Class W | 3,117 | 67,452 |
| Worldline SA/France(b) (d) | 725 | 64,556 |
| | | <u>3,473,521</u> |
| Semiconductors & Semiconductor Equipment – 1.2% | | |
| Advanced Micro Devices, Inc.(b) | 2,015 | 223,101 |
| Analog Devices, Inc. | 1,479 | 240,990 |
| Applied Materials, Inc. | 967 | 130,671 |
| ASML Holding NV | 269 | 224,343 |
| Broadcom, Inc. | 205 | 101,928 |
| Infineon Technologies AG | 1,599 | 68,082 |
| Intel Corp. | 1,884 | 101,849 |
| KLA Corp. | 609 | 207,036 |
| Lam Research Corp. | 384 | 232,251 |
| Marvell Technology, Inc. | 2,554 | 156,279 |
| Microchip Technology, Inc. | 789 | 124,157 |
| Micron Technology, Inc.(b) | 1,172 | 86,376 |
| NVIDIA Corp. | 1,024 | 229,222 |
| NXP Semiconductors NV | 516 | 111,007 |
| Qorvo, Inc.(b) | 444 | 83,485 |
| QUALCOMM, Inc. | 984 | 144,343 |
| Skyworks Solutions, Inc. | 431 | 79,071 |
| STMicroelectronics NV | 1,365 | 60,806 |
| Texas Instruments, Inc. | 847 | 161,701 |
| Xilinx, Inc. | 811 | 126,184 |
| | | <u>2,892,882</u> |
| Software – 1.8% | | |
| Adobe, Inc.(b) | 449 | 298,001 |
| ANSYS, Inc.(b) | 635 | 232,004 |
| Autodesk, Inc.(b) | 395 | 122,486 |
| BlackBerry Ltd.(b) | 2,745 | 31,287 |
| Cadence Design Systems, Inc.(b) | 1,796 | 293,610 |
| CDK Global, Inc. | 1,015 | 42,224 |
| Cerence, Inc.(b) (c) | 343 | 37,195 |
| Citrix Systems, Inc. | 604 | 62,133 |
| Constellation Software, Inc./Canada | 106 | 179,644 |
| Dassault Systemes SE | 3,230 | 184,485 |
| Fortinet, Inc.(b) | 1,023 | 322,388 |
| Intuit, Inc. | 570 | 322,683 |

| Company | Shares | U.S. \$ Value |
|--|---------|-------------------|
| Micro Focus International PLC (ADR) | 345 | \$ 2,084 |
| Microsoft Corp. | 995 | 300,371 |
| NortonLifeLock, Inc. | 1,835 | 48,738 |
| Nuance Communications, Inc.(b) | 2,749 | 151,332 |
| Open Text Corp. | 1,658 | 90,952 |
| Oracle Corp. | 1,536 | 136,904 |
| Palo Alto Networks, Inc.(b) | 297 | 136,929 |
| Sage Group PLC (The) | 5,404 | 55,188 |
| salesforce.com, Inc.(b) | 534 | 141,654 |
| SAP SE | 466 | 69,998 |
| ServiceNow, Inc.(b) | 428 | 275,478 |
| Splunk, Inc.(b) | 575 | 87,900 |
| Synopsys, Inc.(b) | 974 | 323,602 |
| VMware, Inc. - Class A(b) (c) | 527 | 78,455 |
| Workday, Inc. - Class A(b) | 384 | 104,893 |
| | | <u>4,132,618</u> |
| Technology Hardware, Storage & Peripherals – 0.3% | | |
| Apple, Inc. | 1,628 | 247,179 |
| Dell Technologies, Inc. - Class C(b) | 1,368 | 133,325 |
| Hewlett Packard Enterprise Co. | 3,043 | 47,045 |
| HP, Inc. | 2,579 | 76,700 |
| NetApp, Inc. | 1,082 | 96,222 |
| Seagate Technology Holdings PLC | 978 | 85,663 |
| Topicus.com, Inc.(b) | 197 | 19,991 |
| Western Digital Corp.(b) | 465 | 29,388 |
| Xerox Holdings Corp. | 1,717 | 38,650 |
| | | <u>774,163</u> |
| | | <u>12,887,492</u> |
| Financials – 4.7% | | |
| Banks – 1.2% | | |
| ABN AMRO Bank NV (GDR)(b) (d) | 1,125 | 15,673 |
| Agricultural Bank of China Ltd. - Class H | 420,000 | 140,800 |
| Banco Bilbao Vizcaya Argentaria SA(b) | 3,189 | 20,872 |
| Banco de Sabadell SA(b) | 16,277 | 11,604 |
| Banco Santander SA(b) | 3,967 | 14,627 |
| Bank of America Corp. | 1,350 | 56,362 |
| Bank of China Ltd. - Class H | 357,000 | 125,105 |
| Bank of Communications Co., Ltd. - Class H | 226,000 | 129,792 |
| Bank of Ireland Group PLC(b) | 2,334 | 14,609 |
| Bank of Montreal | 747 | 74,342 |
| Bank of Nova Scotia (The) | 862 | 53,395 |
| Bankinter SA | 3,395 | 19,869 |
| Barclays PLC | 10,110 | 25,633 |
| BNP Paribas SA | 331 | 20,969 |
| CaixaBank SA | 8,772 | 27,250 |
| Canadian Imperial Bank of Commerce | 584 | 67,183 |
| China CITIC Bank Corp., Ltd. - Class H | 265,000 | 121,827 |
| China Construction Bank Corp. - Class H | 233,000 | 167,890 |
| China Everbright Bank Co., Ltd. - Class H | 345,000 | 123,656 |
| China Minsheng Banking Corp., Ltd. - Class H | 212,400 | 88,705 |
| CIT Group, Inc. | 697 | 38,628 |
| Citigroup, Inc. | 564 | 40,557 |
| Citizens Financial Group, Inc. | 745 | 32,624 |

| Company | Shares | U.S. \$ Value |
|---|--------|------------------|
| Comerica, Inc. | 403 | \$ 29,786 |
| Commerzbank AG(b) | 2,045 | 12,798 |
| Credit Agricole SA | 1,641 | 23,686 |
| Danske Bank A/S | 858 | 14,398 |
| DNB Bank ASA | 1,818 | 38,372 |
| Erste Group Bank AG | 821 | 32,782 |
| Fifth Third Bancorp | 1,167 | 45,350 |
| First Republic Bank/CA | 402 | 79,974 |
| HSBC Holdings PLC | 5,317 | 28,078 |
| Huntington Bancshares, Inc./OH | 2,387 | 37,070 |
| ING Groep NV | 1,574 | 21,712 |
| Intesa Sanpaolo SpA | 18,206 | 51,520 |
| JPMorgan Chase & Co. | 448 | 71,658 |
| KBC Group NV | 411 | 34,540 |
| KeyCorp | 1,685 | 34,239 |
| Lloyds Banking Group PLC | 36,308 | 21,736 |
| M&T Bank Corp. | 381 | 53,344 |
| National Bank of Canada | 1,132 | 89,849 |
| Natwest Group PLC | 6,922 | 20,212 |
| Nedbank Group Ltd.(b) | 313 | 3,986 |
| Nordea Bank Abp | 3,090 | 36,292 |
| Nordea Bank Abp (Finland) | 88 | 1,032 |
| People's United Financial, Inc. | 2,269 | 37,280 |
| PNC Financial Services Group, Inc. (The) | 291 | 55,610 |
| Raiffeisen Bank International AG | 1,044 | 25,031 |
| Regions Financial Corp. | 1,804 | 36,856 |
| Royal Bank of Canada | 718 | 73,755 |
| Signature Bank/New York NY | 215 | 55,756 |
| Skandinaviska Enskilda Banken AB - Class A | 3,315 | 44,461 |
| Societe Generale SA | 422 | 13,282 |
| Standard Chartered PLC | 2,940 | 18,334 |
| Svenska Handelsbanken AB - Class A | 2,923 | 32,845 |
| Swedbank AB - Class A | 1,696 | 32,695 |
| Toronto-Dominion Bank (The) | 1,045 | 67,861 |
| Truist Financial Corp. | 1,653 | 94,320 |
| UniCredit SpA | 1,079 | 13,454 |
| US Bancorp | 800 | 45,912 |
| Wells Fargo & Co. | 690 | 31,533 |
| | | <u>2,893,371</u> |
| Capital Markets – 1.3% | | |
| 3i Group PLC | 4,463 | 82,079 |
| Abrdn PLC | 11,793 | 43,088 |
| Affiliated Managers Group, Inc. | 225 | 38,275 |
| Ameriprise Financial, Inc. | 250 | 68,228 |
| Bank of New York Mellon Corp. (The) | 853 | 47,103 |
| BlackRock, Inc. - Class A | 109 | 102,819 |
| Brookfield Asset Management, Inc.(c) | 41 | 2,278 |
| Brookfield Asset Management, Inc. - Class A | 1,867 | 103,868 |
| Charles Schwab Corp. (The) | 1,564 | 113,937 |
| CI Financial Corp. | 2,261 | 43,889 |
| CITIC Securities Co., Ltd. - Class H | 80,000 | 202,622 |
| CME Group, Inc. - Class A | 377 | 76,049 |
| Credit Suisse Group AG | 1,310 | 13,878 |
| Deutsche Bank AG(b) | 1,113 | 13,764 |
| Deutsche Boerse AG | 355 | 61,222 |
| Franklin Resources, Inc. | 837 | 27,152 |
| Goldman Sachs Group, Inc. (The) | 162 | 66,989 |
| Haitong Securities Co., Ltd. - Class H | 98,800 | 91,284 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Hargreaves Lansdown PLC | 1,868 | \$ 38,794 |
| IGM Financial, Inc. | 1,289 | 47,007 |
| Intercontinental Exchange, Inc. | 727 | 86,898 |
| Invesco Ltd. | 1,109 | 28,080 |
| Investec PLC | 4,737 | 19,922 |
| Jefferies Financial Group, Inc. | 1,464 | 54,109 |
| Julius Baer Group Ltd. | 634 | 43,273 |
| London Stock Exchange Group PLC | 1,249 | 136,820 |
| Moody's Corp. | 325 | 123,750 |
| Morgan Stanley | 1,891 | 197,477 |
| MSCI, Inc. - Class A | 361 | 229,083 |
| Nasdaq, Inc. | 753 | 147,422 |
| Ninety-One PLC | 2,368 | 8,341 |
| Northern Trust Corp. | 412 | 48,830 |
| Onex Corp. | 648 | 45,403 |
| Partners Group Holding AG | 68 | 120,564 |
| Quilter PLC(d) | 3,254 | 6,763 |
| Raymond James Financial, Inc. | 418 | 58,478 |
| S&P Global, Inc. | 311 | 138,028 |
| Schroders PLC | 944 | 49,079 |
| SEI Investments Co. | 695 | 43,653 |
| St. James's Place PLC | 2,130 | 47,168 |
| State Street Corp. | 421 | 39,115 |
| T Rowe Price Group, Inc. | 627 | 140,367 |
| UBS Group AG | 1,814 | 30,260 |
| | | <u>3,127,208</u> |
| Consumer Finance – 0.2% | | |
| Ally Financial, Inc. | 1,228 | 64,961 |
| American Express Co. | 516 | 85,635 |
| Capital One Financial Corp. | 376 | 62,405 |
| Discover Financial Services | 568 | 72,829 |
| Navient Corp.(c) | 1,339 | 31,078 |
| Provident Financial PLC(b) | 1,368 | 6,706 |
| Synchrony Financial | 1,033 | 51,392 |
| | | <u>375,006</u> |
| Diversified Financial Services – 0.3% | | |
| Berkshire Hathaway, Inc. - Class B(b) | 231 | 66,013 |
| Element Fleet Management Corp. | 3,194 | 35,215 |
| EXOR NV | 480 | 40,048 |
| Groupe Bruxelles Lambert SA | 1,242 | 142,291 |
| IHS Markit Ltd. | 1,109 | 133,745 |
| Industrivarden AB - Class C | 1,828 | 63,746 |
| Investor AB | 3,608 | 86,298 |
| Kinnevik AB(b) | 1,368 | 53,600 |
| L E Lundbergforetagen AB - Class B | 856 | 54,692 |
| M&G PLC | 1,555 | 4,405 |
| Voya Financial, Inc. | 775 | 50,360 |
| Wendel SE | 294 | 42,664 |
| | | <u>773,077</u> |
| Insurance – 1.6% | | |
| Admiral Group PLC | 1,243 | 61,760 |
| Aegon NV | 4,545 | 22,442 |
| Aflac, Inc. | 1,388 | 78,672 |
| Ageas SA/NV | 832 | 41,577 |
| Alleghany Corp.(b) | 66 | 44,662 |

| Company | Shares | U.S. \$ Value |
|---|--------|---------------|
| Allianz SE | 222 | \$ 52,117 |
| Allstate Corp. (The) | 643 | 86,985 |
| American International Group, Inc. | 720 | 39,283 |
| Aon PLC | 435 | 124,784 |
| Arch Capital Group Ltd.(b) | 1,779 | 73,117 |
| Arthur J Gallagher & Co. | 958 | 137,588 |
| Assicurazioni Generali SpA | 1,915 | 39,068 |
| Assurant, Inc. | 420 | 71,446 |
| Aviva PLC | 5,185 | 28,819 |
| Axis Capital Holdings Ltd. | 710 | 36,331 |
| Baloise Holding AG | 288 | 45,925 |
| Brighthouse Financial, Inc.(b) | 60 | 2,938 |
| Brookfield Asset Management Reinsurance Partners Ltd.(b) | 12 | 733 |
| China Life Insurance Co., Ltd. - Class H | 44,000 | 73,777 |
| Chubb Ltd. | 371 | 68,234 |
| Cincinnati Financial Corp. | 705 | 86,997 |
| CNP Assurances | 1,623 | 27,810 |
| Direct Line Insurance Group PLC | 8,791 | 37,347 |
| Everest Re Group Ltd. | 214 | 56,689 |
| Fairfax Financial Holdings Ltd. | 85 | 37,625 |
| Fidelity National Financial, Inc. | 1,183 | 57,766 |
| Gjensidige Forsikring ASA | 2,409 | 56,314 |
| Globe Life, Inc. | 598 | 57,450 |
| Great-West Lifeco, Inc. | 2,017 | 62,397 |
| Hannover Rueck SE | 383 | 70,482 |
| Hartford Financial Services Group, Inc. (The) | 878 | 59,019 |
| iA Financial Corp., Inc. | 1,008 | 55,895 |
| Intact Financial Corp. | 960 | 130,747 |
| Legal & General Group PLC | 13,473 | 50,047 |
| Lincoln National Corp. | 446 | 30,618 |
| Linea Directa Aseguradora SA Cia de Seguros y Reaseguros | 3,395 | 7,179 |
| Loews Corp. | 1,014 | 56,652 |
| Manulife Financial Corp. | 2,171 | 42,279 |
| Mapfre SA | 8,898 | 19,201 |
| Markel Corp.(b) | 39 | 49,540 |
| Marsh & McLennan Cos., Inc. | 753 | 118,372 |
| MetLife, Inc. | 661 | 40,982 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 212 | 61,876 |
| New China Life Insurance Co., Ltd. - Class H | 37,000 | 108,919 |
| NN Group NV | 985 | 51,095 |
| Old Mutual Ltd. | 9,763 | 10,220 |
| Poste Italiane SpA(d) | 5,111 | 69,295 |
| Power Corp. of Canada | 3,725 | 128,551 |
| Principal Financial Group, Inc. | 589 | 39,351 |
| Progressive Corp. (The) | 1,147 | 110,502 |
| Prudential Financial, Inc. | 336 | 35,576 |
| Prudential PLC | 1,555 | 32,398 |
| Reinsurance Group of America, Inc. - Class A | 376 | 43,548 |
| RenaissanceRe Holdings Ltd. | 388 | 60,811 |
| Sampo Oyj - Class A | 886 | 45,784 |
| SCOR SE | 791 | 24,276 |
| Sun Life Financial, Inc. | 1,344 | 69,200 |
| Swiss Life Holding AG | 132 | 68,802 |
| Swiss Re AG | 469 | 43,121 |
| Travelers Cos., Inc. (The) | 464 | 74,105 |
| Trisura Group Ltd.(b) | 28 | 1,008 |

| Company | Shares | U.S. \$ Value |
|--|--------|-------------------|
| Tryg A/S | 4,038 | \$ 99,982 |
| UnipolSai Assicurazioni SpA | 12,165 | 34,994 |
| Unum Group | 830 | 22,095 |
| Willis Towers Watson PLC | 352 | 77,693 |
| WR Berkley Corp. | 1,102 | 82,992 |
| Zurich Insurance Group AG | 154 | 67,574 |
| | | <u>3,805,434</u> |
| Mortgage Real Estate Investment Trusts (REITs) – 0.1% | | |
| AGNC Investment Corp. | 2,408 | 39,274 |
| Annaly Capital Management, Inc. | 3,658 | 31,788 |
| | | <u>71,062</u> |
| Thriffs & Mortgage Finance – 0.0% | | |
| New York Community Bancorp, Inc. | 3,312 | 41,466 |
| | | <u>11,086,624</u> |
| Health Care – 3.6% | | |
| Biotechnology – 0.3% | | |
| AbbVie, Inc. | 1,379 | 166,556 |
| Alkermes PLC(b) | 331 | 10,347 |
| Amgen, Inc. | 320 | 72,170 |
| Biogen, Inc.(b) | 169 | 57,276 |
| BioMarin Pharmaceutical, Inc.(b) | 341 | 28,716 |
| Genmab A/S(b) | 279 | 132,171 |
| Gilead Sciences, Inc. | 703 | 51,164 |
| Grifols SA | 2,271 | 55,518 |
| Idorsia Ltd.(b) | 213 | 5,024 |
| Incyte Corp.(b) | 189 | 14,457 |
| Regeneron Pharmaceuticals, Inc.(b) | 66 | 44,444 |
| Seagen, Inc.(b) | 303 | 50,783 |
| United Therapeutics Corp.(b) | 217 | 46,629 |
| Vertex Pharmaceuticals, Inc.(b) | 246 | 49,271 |
| | | <u>784,526</u> |
| Health Care Equipment & Supplies – 1.3% | | |
| Abbott Laboratories | 1,269 | 160,364 |
| Alcon, Inc. | 184 | 15,154 |
| Align Technology, Inc.(b) | 301 | 213,409 |
| Arjo AB - Class B | 2,759 | 35,394 |
| Baxter International, Inc. | 1,040 | 79,269 |
| Becton Dickinson and Co. | 362 | 91,115 |
| Boston Scientific Corp.(b) | 1,769 | 79,870 |
| Coloplast A/S - Class B | 742 | 128,558 |
| Cooper Cos., Inc. (The) | 246 | 110,875 |
| Danaher Corp. | 776 | 251,548 |
| Demant A/S(b) | 2,432 | 137,950 |
| DENTSPLY SIRONA, Inc. | 989 | 61,021 |
| DexCom, Inc.(b) | 430 | 227,651 |
| Edwards Lifesciences Corp.(b) | 960 | 112,493 |
| Getinge AB - Class B | 2,759 | 113,242 |
| Hologic, Inc.(b) | 1,129 | 89,360 |
| IDEXX Laboratories, Inc.(b) | 330 | 222,341 |
| Intuitive Surgical, Inc.(b) | 183 | 192,802 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Koninklijke Philips NV | 488 | \$ 22,489 |
| Medtronic PLC | 683 | 91,167 |
| ResMed, Inc. | 778 | 226,032 |
| Smith & Nephew PLC | 4,175 | 79,947 |
| Sonova Holding AG | 435 | 167,635 |
| Stryker Corp. | 486 | 134,671 |
| Teleflex, Inc. | 270 | 106,774 |
| Zimmer Biomet Holdings, Inc. | 375 | 56,419 |
| | | <u>3,207,550</u> |
| Health Care Providers & Services – 0.6% | | |
| AmerisourceBergen Corp. - Class A | 482 | 58,905 |
| Anthem, Inc. | 274 | 102,785 |
| Cardinal Health, Inc. | 702 | 36,848 |
| Centene Corp.(b) | 956 | 60,209 |
| Cigna Corp. | 492 | 104,132 |
| Covetrus, Inc.(b) | 280 | 6,325 |
| CVS Health Corp. | 1,161 | 100,299 |
| DaVita, Inc.(b) | 632 | 82,647 |
| Fresenius Medical Care AG & Co. KGaA | 755 | 58,052 |
| Fresenius SE & Co. KGaA | 693 | 36,031 |
| HCA Healthcare, Inc. | 514 | 130,032 |
| Henry Schein, Inc.(b) | 702 | 53,064 |
| Humana, Inc. | 169 | 68,516 |
| Laboratory Corp. of America Holdings(b) | 407 | 123,476 |
| McKesson Corp. | 241 | 49,198 |
| Medclinic International PLC(b) | 5,230 | 22,538 |
| MEDNAX, Inc.(b) | 637 | 20,454 |
| Patterson Cos., Inc. | 1,039 | 31,835 |
| Quest Diagnostics, Inc. | 556 | 84,973 |
| UnitedHealth Group, Inc. | 310 | 129,044 |
| Universal Health Services, Inc. - Class B | 362 | 56,385 |
| | | <u>1,415,748</u> |
| Health Care Technology – 0.0% | | |
| Cerner Corp. | 701 | <u>53,522</u> |
| Life Sciences Tools & Services – 0.6% | | |
| Agilent Technologies, Inc. | 816 | 143,183 |
| Eurofins Scientific SE | 1,160 | 164,593 |
| Illumina, Inc.(b) | 183 | 83,660 |
| IQVIA Holdings, Inc.(b) | 646 | 167,786 |
| Lonza Group AG | 278 | 235,112 |
| Mettler-Toledo International, Inc.(b) | 105 | 163,047 |
| QIAGEN NV(b) | 1,521 | 84,175 |
| Thermo Fisher Scientific, Inc. | 346 | 192,013 |
| Waters Corp.(b) | 286 | 118,410 |
| | | <u>1,351,979</u> |
| Pharmaceuticals – 0.8% | | |
| AstraZeneca PLC | 729 | 85,252 |
| AstraZeneca PLC (Sponsored ADR) | 492 | 28,674 |
| Bausch Health Cos., Inc.(b) | 834 | 24,300 |
| Bayer AG | 526 | 29,262 |
| Bristol-Myers Squibb Co. | 1,220 | 81,569 |
| Eli Lilly & Co. | 693 | 178,995 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| GlaxoSmithKline PLC | 3,649 | \$ 73,402 |
| Hikma Pharmaceuticals PLC | 2,641 | 92,183 |
| Jazz Pharmaceuticals PLC ^(b) | 223 | 29,371 |
| Johnson & Johnson | 554 | 95,914 |
| Mallinckrodt PLC ^(b) | 476 | 100 |
| Merck & Co., Inc. | 863 | 65,838 |
| Merck KGaA | 536 | 127,352 |
| Novartis AG | 923 | 85,369 |
| Novo Nordisk A/S - Class B | 1,284 | 128,541 |
| Organon & Co. | 86 | 2,914 |
| Orion Oyj - Class B | 948 | 38,669 |
| Perrigo Co. PLC | 428 | 17,527 |
| Pfizer, Inc. | 2,016 | 92,877 |
| Roche Holding AG | 268 | 107,617 |
| Sanofi | 604 | 62,598 |
| Takeda Pharmaceutical Co., Ltd. (Sponsored ADR) ^(c) | 1,184 | 19,642 |
| UCB SA | 558 | 63,840 |
| Viatis, Inc. | 1,277 | 18,682 |
| Vifor Pharma AG | 380 | 54,107 |
| Zoetis, Inc. | 996 | 203,742 |
| | | <u>1,808,337</u> |
| | | <u>8,621,662</u> |
| Industrials – 3.3% | | |
| Aerospace & Defense – 0.5% | | |
| Airbus SE ^(b) | 181 | 24,760 |
| Babcock International Group PLC ^(b) | 1,434 | 7,161 |
| BAE Systems PLC | 2,639 | 20,617 |
| Boeing Co. (The) ^(b) | 219 | 48,070 |
| Bombardier, Inc. - Class B ^(b) | 7,317 | 10,671 |
| CAE, Inc. ^(b) | 2,809 | 81,110 |
| Dassault Aviation SA | 11 | 12,419 |
| General Dynamics Corp. | 241 | 48,275 |
| Howmet Aerospace, Inc. | 824 | 26,162 |
| Huntington Ingalls Industries, Inc. | 180 | 36,751 |
| L3Harris Technologies, Inc. | 1,019 | 237,437 |
| Leonardo SpA ^(b) | 684 | 5,569 |
| Lockheed Martin Corp. | 198 | 71,240 |
| Meggitt PLC ^(b) | 2,664 | 30,406 |
| Northrop Grumman Corp. | 198 | 72,805 |
| Raytheon Technologies Corp. | 1,280 | 108,493 |
| Rolls-Royce Holdings PLC ^(b) | 5,507 | 8,685 |
| Safran SA | 174 | 21,828 |
| Teledyne Technologies, Inc. ^(b) | 130 | 60,239 |
| Textron, Inc. | 720 | 52,322 |
| Thales SA | 192 | 19,501 |
| TransDigm Group, Inc. ^(b) | 93 | 56,495 |
| | | <u>1,061,016</u> |
| Air Freight & Logistics – 0.2% | | |
| CH Robinson Worldwide, Inc. | 534 | 48,092 |
| Deutsche Post AG | 500 | 35,155 |
| DSV PANALPINA A/S | 295 | 75,143 |
| Expeditors International of Washington, Inc. | 744 | 92,732 |
| FedEx Corp. | 189 | 50,215 |

| Company | Shares | U.S. \$ Value |
|--|---------|----------------|
| Kuehne & Nagel International AG | 139 | \$ 50,800 |
| Royal Mail PLC | 3,581 | 24,389 |
| United Parcel Service, Inc. - Class B | 471 | 92,142 |
| | | <u>468,668</u> |
| Airlines – 0.0% | | |
| American Airlines Group, Inc.(b) | 507 | 10,109 |
| Delta Air Lines, Inc.(b) | 566 | 22,889 |
| Deutsche Lufthansa AG(b) | 656 | 6,572 |
| easyJet PLC(b) | 784 | 8,584 |
| International Consolidated Airlines Group SA(b) | 4,711 | 10,378 |
| Southwest Airlines Co.(b) | 528 | 26,284 |
| United Airlines Holdings, Inc.(b) | 315 | 14,651 |
| | | <u>99,467</u> |
| Building Products – 0.2% | | |
| A O Smith Corp. | 711 | 51,704 |
| Assa Abloy AB - Class B | 848 | 27,137 |
| Carrier Global Corp. | 587 | 33,811 |
| Cie de Saint-Gobain | 254 | 18,413 |
| Fortune Brands Home & Security, Inc. | 681 | 66,309 |
| Geberit AG | 50 | 41,755 |
| Johnson Controls International PLC | 1,024 | 76,595 |
| Masco Corp. | 1,061 | 64,424 |
| Otis Worldwide Corp. | 293 | 27,021 |
| Resideo Technologies, Inc.(b) | 63 | 2,031 |
| | | <u>409,200</u> |
| Commercial Services & Supplies – 0.3% | | |
| Cintas Corp. | 386 | 152,767 |
| G4S PLC(b) (e) (f) | 3,969 | 13,369 |
| ISS A/S(b) | 413 | 9,504 |
| Republic Services, Inc. - Class A | 966 | 119,910 |
| Securitas AB - Class B | 1,405 | 23,373 |
| Societe BIC SA | 160 | 10,652 |
| Stericycle, Inc.(b) | 372 | 25,891 |
| Waste Connections, Inc. | 891 | 115,126 |
| Waste Management, Inc. | 916 | 142,081 |
| | | <u>612,673</u> |
| Construction & Engineering – 0.1% | | |
| ACS Actividades de Construccion y Servicios SA | 514 | 13,876 |
| Boskalis Westminster | 549 | 18,072 |
| Bouygues SA | 319 | 13,358 |
| China Railway Group Ltd. - Class H | 179,000 | 85,727 |
| Eiffage SA | 192 | 19,977 |
| Epiroc AB - Class A | 436 | 9,568 |
| Epiroc AB - Class B | 520 | 9,883 |
| Ferrovial SA | 1,050 | 30,407 |
| Fluor Corp.(b) (c) | 716 | 11,929 |
| HOCHTIEF AG | 79 | 6,319 |
| Metso Outotec Oyj | 1,685 | 18,018 |
| Orascom Construction PLC | 173 | 817 |
| Skanska AB - Class B | 763 | 21,996 |
| SNC-Lavalin Group, Inc. | 1,097 | 29,702 |

| Company | Shares | U.S. \$ Value |
|---|--------|----------------|
| Vinci SA | 175 | \$ 18,776 |
| | | <u>308,425</u> |
| Electrical Equipment – 0.2% | | |
| ABB Ltd. | 788 | 29,152 |
| Acuity Brands, Inc. | 140 | 25,834 |
| AMETEK, Inc. | 672 | 91,372 |
| Eaton Corp. PLC | 547 | 92,093 |
| Emerson Electric Co. | 688 | 72,584 |
| Legrand SA | 296 | 33,961 |
| nVent Electric PLC | 481 | 16,527 |
| Prysmian SpA | 537 | 20,218 |
| Rockwell Automation, Inc. | 235 | 76,481 |
| Schneider Electric SE | 198 | 35,376 |
| Sensata Technologies Holding PLC ^(b) | 858 | 50,777 |
| Siemens Energy AG ^(b) | 59 | 1,712 |
| Vestas Wind Systems A/S | 760 | 30,686 |
| | | <u>576,773</u> |
| Industrial Conglomerates – 0.1% | | |
| 3M Co. | 284 | 55,306 |
| DCC PLC | 173 | 14,706 |
| General Electric Co. | 199 | 20,977 |
| Honeywell International, Inc. | 378 | 87,662 |
| Melrose Industries PLC | 8,829 | 20,387 |
| Roper Technologies, Inc. | 184 | 88,923 |
| Siemens AG | 118 | 19,575 |
| Smiths Group PLC | 1,381 | 27,409 |
| | | <u>334,945</u> |
| Machinery – 0.6% | | |
| AGCO Corp. | 496 | 68,260 |
| Alfa Laval AB | 849 | 34,474 |
| Alstom SA | 671 | 28,848 |
| ANDRITZ AG | 354 | 20,369 |
| Atlas Copco AB - Class A | 436 | 29,974 |
| Atlas Copco AB - Class B | 520 | 30,114 |
| Caterpillar, Inc. | 323 | 68,111 |
| CNH Industrial NV | 1,193 | 19,721 |
| Cummins, Inc. | 221 | 52,152 |
| Deere & Co. | 289 | 109,251 |
| Dover Corp. | 428 | 74,626 |
| Electrolux Professional AB - Class B ^(b) | 748 | 5,847 |
| Flowserve Corp. | 599 | 23,283 |
| Fortive Corp. | 674 | 49,788 |
| GEA Group AG | 378 | 17,448 |
| Illinois Tool Works, Inc. | 349 | 81,268 |
| IMI PLC | 1,187 | 29,766 |
| Ingersoll Rand, Inc. ^(b) | 413 | 21,897 |
| Kone Oyj - Class B | 326 | 27,052 |
| MAN SE | 62 | 5,410 |
| Middleby Corp. (The) ^(b) | 251 | 45,918 |
| Neles Oyj | 392 | 6,063 |
| PACCAR, Inc. | 502 | 41,099 |
| Parker-Hannifin Corp. | 211 | 62,597 |
| Pentair PLC | 481 | 37,114 |
| Sandvik AB | 907 | 23,146 |
| Schindler Holding AG | 78 | 25,188 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Schindler Holding AG (REG) | 81 | \$ 25,248 |
| SKF AB - Class B | 706 | 18,031 |
| Snap-on, Inc. | 233 | 52,413 |
| Stanley Black & Decker, Inc. | 329 | 63,586 |
| Trane Technologies PLC | 469 | 93,096 |
| Volvo AB - Class B | 910 | 20,605 |
| Wartsila Oyj Abp | 732 | 10,384 |
| Weir Group PLC (The)(b) | 503 | 12,105 |
| Westinghouse Air Brake Technologies Corp. | 457 | 41,034 |
| Xylem, Inc./NY | 796 | 108,503 |
| Zardoya Otis SA | 1,731 | 11,424 |
| | | <u>1,495,213</u> |
| Marine – 0.0% | | |
| AP Moller - Maersk A/S - Class A | 10 | 27,099 |
| AP Moller - Maersk A/S - Class B | 9 | 25,639 |
| | | <u>52,738</u> |
| Professional Services – 0.5% | | |
| Adecco Group AG | 233 | 12,961 |
| Bureau Veritas SA | 963 | 32,006 |
| Capita PLC(b) | 1,612 | 1,085 |
| CoStar Group, Inc.(b) | 2,870 | 243,204 |
| Equifax, Inc. | 383 | 104,276 |
| Experian PLC | 1,125 | 49,624 |
| Intertek Group PLC | 254 | 18,417 |
| Jacobs Engineering Group, Inc. | 615 | 83,000 |
| ManpowerGroup, Inc. | 340 | 41,283 |
| Nielsen Holdings PLC | 827 | 17,747 |
| Randstad NV | 258 | 19,001 |
| RELX PLC | 1,139 | 34,259 |
| RELX PLC (London) | 1,122 | 33,673 |
| Robert Half International, Inc. | 701 | 72,483 |
| SGS SA | 10 | 31,428 |
| Thomson Reuters Corp. | 1,197 | 139,866 |
| Verisk Analytics, Inc. - Class A | 637 | 128,521 |
| Wolters Kluwer NV | 490 | 56,350 |
| | | <u>1,119,184</u> |
| Road & Rail – 0.3% | | |
| AMERCO(b) | 94 | 62,148 |
| Canadian National Railway Co. | 661 | 77,749 |
| Canadian Pacific Railway Ltd. | 1,400 | 96,196 |
| CSX Corp. | 1,578 | 51,333 |
| JB Hunt Transport Services, Inc. | 438 | 77,701 |
| Kansas City Southern | 333 | 93,463 |
| Norfolk Southern Corp. | 311 | 78,851 |
| Union Pacific Corp. | 324 | 70,256 |
| | | <u>607,697</u> |
| Trading Companies & Distributors – 0.2% | | |
| AerCap Holdings NV(b) | 317 | 17,096 |
| Ashtead Group PLC | 560 | 43,777 |
| Brenntag SE | 322 | 32,496 |
| Bunzl PLC | 677 | 24,530 |
| Fastenal Co. | 1,510 | 84,333 |
| Ferguson PLC | 296 | 42,783 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Finning International, Inc. | 1,846 | \$ 48,050 |
| Rexel SA(b) | 970 | 20,306 |
| Travis Perkins PLC(b) | 697 | 17,268 |
| United Rentals, Inc.(b) | 195 | 68,767 |
| WW Grainger, Inc. | 196 | 85,005 |
| | | <u>484,411</u> |
| Transportation Infrastructure – 0.1% | | |
| Aena SME SA(b) (d) | 131 | 20,944 |
| Aeroports de Paris(b) | 132 | 15,545 |
| Atlantia SpA(b) | 613 | 11,483 |
| Fraport AG Frankfurt Airport Services Worldwide(b) | 264 | 17,072 |
| Getlink SE | 1,705 | 27,465 |
| Macquarie Infrastructure Corp.(b) | 570 | 22,714 |
| | | <u>115,223</u> |
| | | <u>7,745,633</u> |
| Consumer Staples – 2.7% | | |
| Beverages – 0.5% | | |
| Anheuser-Busch InBev SA/NV | 336 | 20,608 |
| Brown-Forman Corp. - Class B | 1,553 | 109,052 |
| Carlsberg AS - Class B | 434 | 75,804 |
| Coca-Cola Co. (The) | 2,349 | 132,272 |
| Coca-Cola Europacific Partners PLC | 1,012 | 59,273 |
| Coca-Cola HBC AG(b) | 1,304 | 47,198 |
| Constellation Brands, Inc. - Class A | 321 | 67,776 |
| Diageo PLC | 1,525 | 73,311 |
| Heineken Holding NV | 450 | 41,743 |
| Heineken NV | 502 | 54,980 |
| Keurig Dr Pepper, Inc. | 924 | 32,959 |
| Molson Coors Beverage Co. - Class B | 775 | 36,836 |
| Monster Beverage Corp.(b) | 1,264 | 123,328 |
| PepsiCo, Inc. | 845 | 132,149 |
| Pernod Ricard SA | 347 | 73,046 |
| Remy Cointreau SA | 337 | 66,365 |
| | | <u>1,146,700</u> |
| Food & Staples Retailing – 0.7% | | |
| Alimentation Couche-Tard, Inc. - Class B | 3,374 | 136,335 |
| Carrefour SA | 1,249 | 24,865 |
| Casino Guichard Perrachon SA(b) | 448 | 13,014 |
| Costco Wholesale Corp. | 505 | 230,023 |
| Distribuidora Internacional de Alimentacion SA(b) | 54,700 | 1,305 |
| Empire Co., Ltd. - Class A | 3,731 | 120,655 |
| Etablissements Franz Colruyt NV | 915 | 51,220 |
| George Weston Ltd. | 1,283 | 138,301 |
| ICA Gruppen AB | 1,334 | 66,364 |
| J Sainsbury PLC | 10,711 | 44,768 |
| Jeronimo Martins SGPS SA | 2,095 | 44,402 |
| Koninklijke Ahold Delhaize NV | 1,925 | 64,945 |
| Kroger Co. (The) | 1,741 | 80,138 |
| Loblaw Cos., Ltd. | 1,937 | 136,472 |
| METRO AG | 963 | 12,827 |
| Metro, Inc./CN | 3,499 | 178,243 |
| Rite Aid Corp.(b) (c) | 91 | 1,614 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Sysco Corp. | 1,355 | \$ 107,926 |
| Tesco PLC | 11,257 | 39,519 |
| Walgreens Boots Alliance, Inc. | 793 | 40,245 |
| Walmart, Inc. | 1,159 | 171,648 |
| Wm Morrison Supermarkets PLC | 13,410 | 53,339 |
| | | <u>1,758,168</u> |
| Food Products – 0.8% | | |
| Archer-Daniels-Midland Co. | 1,514 | 90,840 |
| Aryzta AG(b) | 6,292 | 8,784 |
| Associated British Foods PLC | 933 | 25,439 |
| Barry Callebaut AG | 33 | 84,069 |
| Bunge Ltd. | 891 | 67,458 |
| Campbell Soup Co.(c) | 1,279 | 53,373 |
| Chocoladefabriken Lindt & Spruengli AG | 9 | 105,848 |
| Chocoladefabriken Lindt & Spruengli AG (REG) | 1 | 122,195 |
| Conagra Brands, Inc. | 1,969 | 65,213 |
| Danone SA | 580 | 42,355 |
| General Mills, Inc. | 1,305 | 75,442 |
| Hershey Co. (The) | 758 | 134,697 |
| Hormel Foods Corp.(c) | 1,930 | 87,892 |
| Ingredion, Inc. | 628 | 55,176 |
| JM Smucker Co. (The) | 614 | 75,933 |
| Kellogg Co. | 1,053 | 66,487 |
| Kerry Group PLC - Class A | 503 | 73,765 |
| Kraft Heinz Co. (The) | 886 | 31,887 |
| McCormick & Co., Inc./MD | 1,800 | 155,322 |
| Mondelez International, Inc. - Class A | 1,174 | 72,870 |
| Mowi ASA | 1,945 | 52,097 |
| Nestle SA | 608 | 76,784 |
| Orkla ASA | 3,826 | 34,175 |
| Saputo, Inc. | 2,289 | 64,389 |
| Tate & Lyle PLC | 4,685 | 45,501 |
| Tyson Foods, Inc. - Class A | 1,060 | 83,231 |
| | | <u>1,851,222</u> |
| Household Products – 0.4% | | |
| Church & Dwight Co., Inc. | 1,639 | 137,119 |
| Clorox Co. (The) | 669 | 112,425 |
| Colgate-Palmolive Co. | 1,207 | 94,086 |
| Edgewell Personal Care Co.(c) | 667 | 28,214 |
| Essity AB - Class B | 1,288 | 41,342 |
| Henkel AG & Co. KGaA | 338 | 30,422 |
| Henkel AG & Co. KGaA (Preference Shares) | 356 | 34,782 |
| Kimberly-Clark Corp. | 706 | 97,294 |
| Procter & Gamble Co. (The) | 1,192 | 169,729 |
| Reckitt Benckiser Group PLC | 499 | 38,094 |
| Spectrum Brands Holdings, Inc. | 587 | 45,821 |
| | | <u>829,328</u> |
| Personal Products – 0.2% | | |
| Beiersdorf AG | 471 | 57,163 |
| Coty, Inc. - Class A(b) (c) | 2,104 | 20,556 |
| Estee Lauder Cos., Inc. (The) - Class A | 855 | 291,119 |
| L'Oreal SA | 228 | 106,964 |
| Unilever PLC | 811 | 45,156 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Unilever PLC | 860 | \$ 47,873 |
| | | <u>568,831</u> |
| Tobacco – 0.1% | | |
| Altria Group, Inc. | 1,060 | 53,244 |
| British American Tobacco PLC | 579 | 21,720 |
| British American Tobacco PLC (Sponsored ADR)(c) | 643 | 24,235 |
| Imperial Brands PLC | 987 | 20,931 |
| Philip Morris International, Inc. | 715 | 73,645 |
| Swedish Match AB | 13,450 | 124,260 |
| | | <u>318,035</u> |
| | | <u>6,472,284</u> |
| Consumer Discretionary – 2.6% | | |
| Auto Components – 0.1% | | |
| Aptiv PLC(b) | 302 | 45,961 |
| Autoliv, Inc. | 287 | 25,368 |
| BorgWarner, Inc. | 676 | 28,852 |
| Cie Generale des Etablissements Michelin SCA - Class B | 199 | 32,217 |
| Continental AG(b) | 107 | 14,380 |
| Faurecia SE | 29 | 1,401 |
| Faurecia SE (Italy) | 21 | 1,009 |
| Goodyear Tire & Rubber Co. (The)(b) | 816 | 12,925 |
| Lear Corp. | 199 | 31,828 |
| Linamar Corp. | 630 | 35,693 |
| Magna International, Inc. - Class A (Canada) | 729 | 57,568 |
| Nokian Renkaat Oyj | 578 | 22,029 |
| Schaeffler AG (Preference Shares) | 1,288 | 11,054 |
| Valeo | 282 | 8,049 |
| Veoneer, Inc.(b) (c) | 287 | 10,275 |
| | | <u>338,609</u> |
| Automobiles – 0.3% | | |
| Bayerische Motoren Werke AG | 252 | 23,920 |
| Bayerische Motoren Werke AG (Preference Shares) | 288 | 24,111 |
| Daimler AG | 349 | 29,440 |
| Ferrari NV | 303 | 65,727 |
| Ford Motor Co.(b) | 2,754 | 35,885 |
| General Motors Co.(b) | 869 | 42,590 |
| Harley-Davidson, Inc. | 457 | 18,065 |
| Porsche Automobil Holding SE (Preference Shares) | 377 | 38,140 |
| Renault SA(b) | 203 | 7,557 |
| Stellantis NV | 3,025 | 60,584 |
| Tesla, Inc.(b) | 270 | 198,644 |
| Volkswagen AG | 151 | 50,523 |
| Volkswagen AG (Preference Shares) | 138 | 32,824 |
| | | <u>628,010</u> |
| Distributors – 0.0% | | |
| Genuine Parts Co. | 435 | 53,153 |

| Company | Shares | U.S. \$ Value |
|---|--------|------------------|
| LKQ Corp.(b) | 877 | \$ 46,209 |
| | | <u>99,362</u> |
| Diversified Consumer Services – 0.0% | | |
| H&R Block, Inc. | 830 | <u>21,289</u> |
| Hotels, Restaurants & Leisure – 0.5% | | |
| Accor SA(b) | 515 | 17,760 |
| Aramark | 1,174 | 40,843 |
| Booking Holdings, Inc.(b) | 17 | 39,094 |
| Carnival Corp.(b) | 557 | 13,446 |
| Carnival PLC(b) | 409 | 8,862 |
| Chipotle Mexican Grill, Inc. - Class A(b) | 57 | 108,490 |
| Compass Group PLC(b) | 1,758 | 36,320 |
| Darden Restaurants, Inc. | 368 | 55,439 |
| Domino's Pizza, Inc. | 151 | 78,050 |
| Expedia Group, Inc.(b) | 215 | 31,068 |
| Flutter Entertainment PLC(b) | 226 | 43,936 |
| Hilton Worldwide Holdings, Inc.(b) | 532 | 66,426 |
| InterContinental Hotels Group PLC(b) | 470 | 30,030 |
| Las Vegas Sands Corp.(b) | 477 | 21,279 |
| Marriott International, Inc./MD - Class A(b) | 350 | 47,299 |
| McDonald's Corp. | 324 | 76,937 |
| MGM Resorts International | 769 | 32,775 |
| Norwegian Cruise Line Holdings Ltd.(b) (c) | 485 | 12,532 |
| Restaurant Brands International, Inc. | 668 | 42,918 |
| Royal Caribbean Cruises Ltd.(b) (c) | 277 | 22,916 |
| Sodexo SA(b) | 224 | 18,561 |
| Starbucks Corp. | 666 | 78,248 |
| Travel & Leisure Co. | 277 | 15,169 |
| TUI AG-DI(b) | 3,055 | 13,289 |
| Whitbread PLC(b) | 756 | 33,385 |
| Wyndham Hotels & Resorts, Inc. | 277 | 20,138 |
| Wynn Resorts Ltd.(b) | 179 | 18,203 |
| Yum! Brands, Inc. | 630 | <u>82,549</u> |
| | | <u>1,105,962</u> |
| Household Durables – 0.3% | | |
| Barratt Developments PLC | 2,559 | 26,029 |
| Berkeley Group Holdings PLC | 550 | 36,534 |
| DR Horton, Inc. | 836 | 79,938 |
| Electrolux AB - Class B | 748 | 19,008 |
| Garmin Ltd. | 605 | 105,530 |
| Husqvarna AB - Class B | 2,521 | 33,866 |
| Leggett & Platt, Inc.(c) | 679 | 32,857 |
| Lennar Corp. - Class A | 555 | 59,557 |
| Lennar Corp. - Class B | 11 | 963 |
| Mohawk Industries, Inc.(b) | 156 | 30,851 |
| Newell Brands, Inc. | 610 | 15,500 |
| Persimmon PLC | 763 | 30,880 |
| PulteGroup, Inc. | 1,261 | 67,917 |
| SEB SA | 178 | 28,019 |
| Taylor Wimpey PLC | 9,372 | 23,592 |
| Toll Brothers, Inc. | 690 | 44,201 |

| Company | Shares | U.S. \$ Value |
|--|--------|----------------|
| Whirlpool Corp. | 167 | \$ 36,995 |
| | | <u>672,237</u> |
| Internet & Direct Marketing Retail – 0.3% | | |
| Amazon.com, Inc.(b) | 29 | 100,653 |
| eBay, Inc. | 1,712 | 131,379 |
| MercadoLibre, Inc.(b) | 134 | 250,238 |
| Qurate Retail, Inc. | 1,207 | 13,313 |
| Zalando SE(b) (d) | 758 | 84,043 |
| | | <u>579,626</u> |
| Leisure Products – 0.0% | | |
| Hasbro, Inc. | 367 | 36,080 |
| Mattel, Inc.(b) | 1,058 | 22,588 |
| Nordic Entertainment Group AB - Class B(b) | 65 | 3,776 |
| Polaris, Inc. | 248 | 29,701 |
| | | <u>92,145</u> |
| Multiline Retail – 0.2% | | |
| Canadian Tire Corp., Ltd. - Class A | 300 | 45,654 |
| Dollar General Corp. | 382 | 85,152 |
| Dollar Tree, Inc.(b) | 304 | 27,524 |
| Dollarama, Inc. | 1,356 | 61,832 |
| Kohl's Corp. | 485 | 27,839 |
| Macy's, Inc.(b) | 699 | 15,651 |
| Marks & Spencer Group PLC(b) | 4,897 | 12,105 |
| Next PLC | 400 | 43,500 |
| Nordstrom, Inc.(b) (c) | 496 | 14,191 |
| Target Corp. | 562 | 138,803 |
| | | <u>472,251</u> |
| Specialty Retail – 0.4% | | |
| Advance Auto Parts, Inc. | 173 | 35,093 |
| AutoNation, Inc.(b) (c) | 587 | 64,036 |
| AutoZone, Inc.(b) | 47 | 72,810 |
| Bath & Body Works, Inc.(g) | 409 | 27,599 |
| Bed Bath & Beyond, Inc.(b) (c) | 660 | 18,176 |
| Best Buy Co., Inc. | 397 | 46,255 |
| CarMax, Inc.(b) | 276 | 34,558 |
| CECONOMY AG(b) | 963 | 4,513 |
| Dick's Sporting Goods, Inc.(c) | 553 | 77,868 |
| Dixons Carphone PLC | 4,868 | 9,350 |
| Dufry AG(b) | 127 | 6,848 |
| Foot Locker, Inc.(c) | 407 | 23,073 |
| Gap, Inc. (The) | 852 | 22,774 |
| H & M Hennes & Mauritz AB - Class B(b) | 936 | 18,796 |
| Home Depot, Inc. (The) | 245 | 79,914 |
| Industria de Diseno Textil SA | 757 | 25,860 |
| Kingfisher PLC | 6,282 | 30,248 |
| Lowe's Cos., Inc. | 362 | 73,808 |
| O'Reilly Automotive, Inc.(b) | 119 | 70,696 |
| Ross Stores, Inc. | 451 | 53,398 |
| Signet Jewelers Ltd. | 287 | 22,730 |
| TJX Cos., Inc. (The) | 1,056 | 76,792 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Tractor Supply Co. | 570 | \$ 110,723 |
| Ulta Beauty, Inc.(b) | 91 | 35,245 |
| Victoria's Secret & Co.(b) | 136 | 9,017 |
| Wickes Group PLC(b) | 782 | 2,602 |
| | | <u>1,052,782</u> |
| Textiles, Apparel & Luxury Goods – 0.5% | | |
| adidas AG | 138 | 48,955 |
| Burberry Group PLC | 981 | 25,119 |
| Capri Holdings Ltd.(b) | 474 | 26,786 |
| Christian Dior SE | 102 | 77,105 |
| Cie Financiere Richemont SA | 285 | 31,456 |
| EssilorLuxottica SA | 493 | 96,870 |
| Gildan Activewear, Inc. | 1,287 | 49,474 |
| Hanesbrands, Inc.(c) | 1,331 | 24,863 |
| Hermes International | 67 | 98,611 |
| HUGO BOSS AG | 261 | 14,573 |
| Kering SA | 75 | 59,739 |
| Kontoor Brands, Inc.(c) | 82 | 4,425 |
| Lululemon Athletica, Inc.(b) | 362 | 144,862 |
| LVMH Moet Hennessy Louis Vuitton SE | 90 | 66,673 |
| NIKE, Inc. - Class B | 676 | 111,364 |
| Pandora A/S | 240 | 28,767 |
| Puma SE | 60 | 7,285 |
| PVH Corp.(b) | 229 | 23,997 |
| Ralph Lauren Corp. | 379 | 44,013 |
| Swatch Group AG (The) | 56 | 15,801 |
| Swatch Group AG (The) (REG) | 301 | 16,556 |
| Tapestry, Inc.(b) | 597 | 24,071 |
| Under Armour, Inc. - Class A(b) | 1,122 | 25,963 |
| Under Armour, Inc. - Class C(b) | 1,242 | 24,914 |
| VF Corp. | 576 | 44,047 |
| | | <u>1,136,289</u> |
| | | <u>6,198,562</u> |
| Materials – 2.5% | | |
| Chemicals – 1.4% | | |
| Air Liquide SA | 447 | 80,121 |
| Air Products and Chemicals, Inc. | 522 | 140,684 |
| Akzo Nobel NV | 408 | 50,282 |
| Albemarle Corp.(c) | 546 | 129,260 |
| Arkema SA | 294 | 39,074 |
| Axalta Coating Systems Ltd.(b) | 2,149 | 65,630 |
| BASF SE | 444 | 34,348 |
| Celanese Corp. - Class A | 722 | 114,509 |
| CF Industries Holdings, Inc. | 1,192 | 54,141 |
| Chr Hansen Holding A/S | 469 | 43,280 |
| Corteva, Inc. | 701 | 30,823 |
| Covestro AG(d) | 458 | 29,682 |
| Croda International PLC | 632 | 79,557 |
| Dow, Inc. | 701 | 44,093 |
| DuPont de Nemours, Inc. | 701 | 51,888 |
| Eastman Chemical Co. | 794 | 89,849 |
| Ecolab, Inc. | 833 | 187,725 |
| EMS-Chemie Holding AG | 47 | 50,927 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Evonik Industries AG | 1,232 | \$ 41,597 |
| FMC Corp. | 742 | 69,474 |
| Givaudan SA | 25 | 125,424 |
| International Flavors & Fragrances, Inc. | 533 | 80,750 |
| Johnson Matthey PLC | 1,127 | 45,563 |
| K&S AG(b) | 1,009 | 14,383 |
| Koninklijke DSM NV | 642 | 136,680 |
| LANXESS AG | 442 | 32,219 |
| Linde PLC | 436 | 137,161 |
| Livent Corp.(b) (c) | 693 | 17,235 |
| LyondellBasell Industries NV - Class A | 645 | 64,726 |
| Methanex Corp. | 1,103 | 40,425 |
| Mosaic Co. (The) | 2,007 | 64,585 |
| Novozymes A/S - Class B | 559 | 45,188 |
| Nutrien Ltd. | 3,184 | 193,566 |
| PPG Industries, Inc. | 660 | 105,303 |
| Sherwin-Williams Co. (The) | 693 | 210,443 |
| Sika AG | 360 | 129,710 |
| Solvay SA | 330 | 43,194 |
| Symrise AG | 710 | 101,040 |
| Umicore SA | 1,130 | 74,356 |
| WR Grace & Co. | 870 | 60,587 |
| Yara International ASA | 866 | 43,493 |
| | | <u>3,192,975</u> |
| Construction Materials – 0.1% | | |
| CRH PLC | 1,075 | 56,949 |
| HeidelbergCement AG | 356 | 30,875 |
| Holcim Ltd. | 595 | 33,904 |
| Imerys SA | 563 | 26,106 |
| Martin Marietta Materials, Inc. | 237 | 90,356 |
| Vulcan Materials Co. | 393 | 73,071 |
| | | <u>311,261</u> |
| Containers & Packaging – 0.4% | | |
| Avery Dennison Corp. | 978 | 220,432 |
| Ball Corp. | 1,802 | 172,920 |
| CCL Industries, Inc. - Class B | 1,790 | 102,180 |
| Crown Holdings, Inc. | 1,332 | 146,240 |
| International Paper Co. | 1,270 | 76,314 |
| Packaging Corp. of America | 678 | 102,853 |
| Sealed Air Corp. | 1,509 | 92,094 |
| Westrock Co. | 1,050 | 54,642 |
| | | <u>967,675</u> |
| Metals & Mining – 0.5% | | |
| Agnico Eagle Mines Ltd. | 888 | 51,099 |
| Anglo American PLC | 1,415 | 59,763 |
| Antofagasta PLC | 2,036 | 40,785 |
| ArcelorMittal SA | 987 | 33,104 |
| Arconic Corp.(b) | 206 | 7,105 |
| Barrick Gold Corp. (London) | 1,911 | 38,096 |
| Barrick Gold Corp. (Toronto) | 2,364 | 47,518 |
| BHP Group PLC | 1,449 | 45,058 |
| Boliden AB | 977 | 34,110 |
| Eldorado Gold Corp.(b) | 1,427 | 12,509 |
| First Quantum Minerals Ltd. | 3,202 | 66,697 |
| Franco-Nevada Corp. | 739 | 107,806 |

| Company | Shares | U.S. \$ Value |
|---|--------|------------------|
| Freeport-McMoRan, Inc. | 2,604 | \$ 94,760 |
| Fresnillo PLC | 1,276 | 15,005 |
| Glencore PLC(b) | 5,705 | 25,717 |
| Kinross Gold Corp. | 6,730 | 40,487 |
| Newmont Corp. | 1,386 | 80,374 |
| Newmont Corp. (Toronto) | 1,053 | 61,061 |
| Norsk Hydro ASA | 4,362 | 30,112 |
| Nucor Corp. | 910 | 106,980 |
| Rio Tinto PLC | 669 | 49,495 |
| Teck Resources Ltd.- Class B | 2,652 | 59,802 |
| thyssenkrupp AG(b) | 1,007 | 11,221 |
| Turquoise Hill Resources Ltd.(b) | 641 | 9,613 |
| voestalpine AG | 636 | 28,871 |
| Wheaton Precious Metals Corp. | 1,870 | 84,277 |
| Yamana Gold, Inc. | 7,199 | 31,782 |
| | | <u>1,273,207</u> |
| Paper & Forest Products – 0.1% | | |
| Mondi PLC | 1,889 | 52,108 |
| Stora Enso Oyj - Class R | 2,477 | 48,597 |
| Svenska Cellulosa AB SCA - Class B | 1,288 | 22,763 |
| UPM-Kymmene Oyj | 1,348 | 54,916 |
| West Fraser Timber Co., Ltd. | 1,065 | 82,236 |
| | | <u>260,620</u> |
| | | <u>6,005,738</u> |
| Utilities – 2.1% | | |
| Electric Utilities – 1.1% | | |
| Alliant Energy Corp. | 1,649 | 100,243 |
| American Electric Power Co., Inc. | 1,054 | 94,407 |
| Duke Energy Corp. | 865 | 90,531 |
| Edison International | 797 | 46,098 |
| EDP - Energias de Portugal SA | 19,584 | 107,507 |
| Electricite de France SA | 3,570 | 48,416 |
| Emera, Inc. | 2,500 | 118,020 |
| Endesa SA | 3,408 | 81,936 |
| Enel SpA | 10,639 | 96,926 |
| Entergy Corp. | 880 | 97,337 |
| Eversource Energy | 973 | 66,602 |
| Exelon Corp. | 1,141 | 103,523 |
| Exelon Corp. | 1,491 | 73,089 |
| FirstEnergy Corp. | 1,915 | 74,436 |
| Fortis, Inc./Canada | 2,662 | 121,954 |
| Fortum Oyj | 4,004 | 121,701 |
| Hydro One Ltd.(d) | 3,582 | 89,149 |
| Iberdrola SA | 8,534 | 105,749 |
| NextEra Energy, Inc. | 2,156 | 181,082 |
| OGE Energy Corp. | 1,973 | 69,864 |
| Orsted AS(d) | 1,497 | 238,000 |
| Pinnacle West Capital Corp. | 753 | 57,906 |
| PPL Corp. | 1,790 | 52,536 |
| Red Electrica Corp. SA | 3,748 | 74,748 |
| Southern Co. (The) | 1,397 | 91,825 |
| SSE PLC | 3,489 | 78,378 |
| Terna - Rete Elettrica Nazionale | 13,636 | 107,862 |
| Xcel Energy, Inc. | 1,190 | 81,812 |
| | | <u>2,671,637</u> |

| Company | Shares | U.S. \$ Value |
|---|--------|------------------|
| Gas Utilities – 0.2% | | |
| AltaGas Ltd. | 3,076 | \$ 61,610 |
| Atmos Energy Corp. | 860 | 83,859 |
| Enagas SA | 3,496 | 79,578 |
| Naturgy Energy Group SA | 2,625 | 67,522 |
| Snam SpA | 22,765 | 134,600 |
| UGI Corp. | 1,317 | 60,990 |
| | | <u>488,159</u> |
| Independent Power and Renewable Electricity Producers – 0.0% | | |
| AES Corp. (The) | 4,046 | <u>96,578</u> |
| Multi-Utilities – 0.7% | | |
| Ameren Corp. | 1,162 | 101,931 |
| Atco Ltd./Canada - Class I | 1,665 | 56,021 |
| Canadian Utilities Ltd. - Class A | 2,932 | 82,988 |
| CenterPoint Energy, Inc. | 2,121 | 53,216 |
| Centrica PLC ^(b) | 23,244 | 16,610 |
| CMS Energy Corp. | 1,535 | 98,439 |
| Consolidated Edison, Inc. | 866 | 65,340 |
| Dominion Energy, Inc. | 1,315 | 102,360 |
| DTE Energy Co. | 687 | 82,673 |
| E.ON SE | 6,694 | 88,318 |
| Engie SA | 3,398 | 48,693 |
| National Grid PLC | 4,604 | 59,549 |
| NiSource, Inc. | 2,608 | 64,287 |
| Public Service Enterprise Group, Inc. | 1,187 | 75,897 |
| RWE AG | 2,734 | 106,756 |
| Sempra Energy | 547 | 72,401 |
| Suez SA | 3,280 | 76,102 |
| United Utilities Group PLC | 6,181 | 89,887 |
| Veolia Environnement SA | 2,624 | 90,049 |
| WEC Energy Group, Inc. | 1,055 | 99,676 |
| | | <u>1,531,193</u> |
| Water Utilities – 0.1% | | |
| American Water Works Co., Inc. | 869 | 158,375 |
| Severn Trent PLC | 2,353 | <u>89,400</u> |
| | | <u>247,775</u> |
| | | <u>5,035,342</u> |
| Communication Services – 1.7% | | |
| Diversified Telecommunication Services – 0.6% | | |
| Altice USA, Inc. - Class A ^(b) | 713 | 19,565 |
| AT&T, Inc. | 2,772 | 76,008 |
| BCE, Inc. | 3,032 | 158,131 |
| BT Group PLC ^(b) | 7,665 | 17,918 |
| Charter Communications, Inc. - Class A ^{(b) (c)} | 83 | 67,783 |
| Comcast Corp. - Class A | 824 | 50,000 |
| Deutsche Telekom AG | 2,256 | 47,970 |
| Elisa Oyj | 1,116 | 71,525 |
| Eurazeo SE | 635 | 65,324 |
| Eutelsat Communications SA | 1,132 | 13,093 |
| Iliad SA | 138 | 29,675 |
| Koninklijke KPN NV | 12,242 | 39,216 |
| Liberty Global PLC ^(b) | 1,811 | 52,483 |

| Company | Shares | U.S. \$ Value |
|---|--------|------------------|
| Liberty Global PLC - Class A ^(b) | 813 | \$ 23,366 |
| Liberty Latin America Ltd. - Class C ^(b) | 1,189 | 17,110 |
| Lumen Technologies, Inc. ^(c) | 3,838 | 47,207 |
| Orange SA | 2,176 | 24,739 |
| Proximus SADP | 1,770 | 34,703 |
| Shaw Communications, Inc. - Class B | 2,404 | 70,749 |
| Sirius XM Holdings, Inc. ^(c) | 4,633 | 29,049 |
| Swisscom AG | 114 | 66,911 |
| Telecom Italia SpA/Milano | 31,583 | 14,309 |
| Telecom Italia SpA/Milano (Savings Shares) | 39,625 | 19,144 |
| Telefonica Deutschland Holding AG | 7,772 | 21,817 |
| Telefonica SA | 3,726 | 18,436 |
| Telenet Group Holding NV | 522 | 19,862 |
| Telenor ASA | 2,325 | 40,731 |
| Telia Co. AB | 12,753 | 54,830 |
| TELUS Corp. | 6,684 | 154,008 |
| United Internet AG | 623 | 26,928 |
| Verizon Communications, Inc. | 1,696 | 93,280 |
| | | <u>1,485,870</u> |
| Entertainment – 0.2% | | |
| Activision Blizzard, Inc. | 841 | 69,273 |
| Bolloré SA | 3,319 | 19,672 |
| Electronic Arts, Inc. | 495 | 71,879 |
| Modern Times Group MTG AB - Class B ^(b) | 90 | 1,284 |
| Netflix, Inc. ^(b) | 129 | 73,425 |
| Vivendi SE | 1,098 | 41,825 |
| Walt Disney Co. (The) ^(b) | 1,074 | 194,716 |
| | | <u>472,074</u> |
| Interactive Media & Services – 0.4% | | |
| Adevinta ASA - Class B ^(b) | 2,027 | 40,794 |
| Alphabet, Inc. - Class A ^(b) | 78 | 225,728 |
| Alphabet, Inc. - Class C ^(b) | 76 | 221,102 |
| Auto Trader Group PLC | 4,579 | 39,598 |
| Cars.com, Inc. ^(b) | 283 | 3,600 |
| Facebook, Inc. - Class A ^(b) | 387 | 146,820 |
| TripAdvisor, Inc. ^(b) | 426 | 14,910 |
| Twitter, Inc. ^(b) | 1,866 | 120,357 |
| Zillow Group, Inc. - Class C ^{(b) (c)} | 848 | 81,213 |
| | | <u>894,122</u> |
| Media – 0.3% | | |
| Discovery, Inc. - Class A ^{(b) (c)} | 1,012 | 29,186 |
| Discovery, Inc. - Class C ^(b) | 1,427 | 39,371 |
| DISH Network Corp. - Class A ^{(b) (c)} | 297 | 12,946 |
| Fox Corp. - Class A | 338 | 12,655 |
| Fox Corp. - Class B | 340 | 11,774 |
| Interpublic Group of Cos., Inc. (The) | 1,393 | 51,861 |
| ITV PLC ^(b) | 7,799 | 12,430 |
| JCDecaux SA ^(b) | 889 | 24,802 |
| Lagardere SA ^(b) | 819 | 22,658 |
| Liberty Broadband Corp. ^(b) | 346 | 66,197 |

| Company | Shares | U.S. \$ Value |
|---|---------|------------------|
| Liberty Media Corp.-Liberty SiriusXM - Class A(b) | 944 | \$ 46,728 |
| Liberty Media Corp.-Liberty SiriusXM - Class C(b) | 855 | 42,194 |
| News Corp. - Class A | 2,510 | 56,400 |
| Omnicom Group, Inc. | 460 | 33,681 |
| Pearson PLC | 1,740 | 18,349 |
| ProSiebenSat.1 Media SE | 638 | 12,181 |
| Publicis Groupe SA | 351 | 23,043 |
| RTL GROUP(b) | 289 | 17,958 |
| RTL Group SA | 30 | 1,865 |
| Schibsted ASA | 973 | 51,911 |
| Schibsted ASA - Class B | 1,054 | 49,049 |
| SES SA | 1,380 | 11,517 |
| TEGNA, Inc. | 850 | 15,062 |
| ViacomCBS, Inc. - Class B | 829 | 34,362 |
| WPP PLC | 1,472 | 19,959 |
| | | <u>718,139</u> |
| Wireless Telecommunication Services – 0.2% | | |
| Millicom International Cellular SA(b) | 591 | 22,365 |
| Rogers Communications, Inc. - Class B | 2,193 | 111,732 |
| T-Mobile US, Inc.(b) | 970 | 132,909 |
| Tele2 AB - Class B | 4,849 | 72,799 |
| Vodafone Group PLC | 17,886 | 30,041 |
| | | <u>369,846</u> |
| | | <u>3,940,051</u> |
| Energy – 1.3% | | |
| Energy Equipment & Services – 0.1% | | |
| Baker Hughes Co. - Class A | 758 | 17,267 |
| ChampionX Corp.(b) | 214 | 4,992 |
| Core Laboratories NV | 280 | 7,717 |
| Drilling Co. of 1972 A/S (The)(b) | 38 | 1,395 |
| Halliburton Co. | 747 | 14,925 |
| Helmerich & Payne, Inc. | 490 | 13,191 |
| NOV, Inc.(b) | 851 | 11,208 |
| Petrofac Ltd.(b) | 6,919 | 10,017 |
| Saipem SpA(b) | 858 | 2,033 |
| Schlumberger NV | 606 | 16,992 |
| Tenaris SA | 3,797 | 38,218 |
| Weatherford International PLC(b) | 1 | 16 |
| | | <u>137,971</u> |
| Oil, Gas & Consumable Fuels – 1.2% | | |
| Antero Resources Corp.(b) | 1,271 | 17,438 |
| APA Corp. | 607 | 11,824 |
| ARC Resources Ltd. | 4,153 | 29,658 |
| BP PLC | 13,599 | 55,325 |
| Cabot Oil & Gas Corp. | 1,013 | 16,097 |
| Cameco Corp. | 2,728 | 50,402 |
| Canadian Natural Resources Ltd. | 1,035 | 34,250 |
| Cenovus Energy, Inc. | 5,037 | 41,800 |
| Cheniere Energy, Inc.(b) | 609 | 53,263 |
| Chevron Corp. | 571 | 55,256 |
| China Petroleum & Chemical Corp. - Class H | 230,000 | 110,662 |
| China Shenhua Energy Co., Ltd. - Class H | 99,000 | 218,919 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| Cimarex Energy Co. | 268 | \$ 17,211 |
| ConocoPhillips | 1,067 | 59,250 |
| Continental Resources, Inc./OK(c) | 603 | 23,686 |
| Crescent Point Energy Corp. | 2,365 | 8,492 |
| Devon Energy Corp. | 669 | 19,769 |
| Diamondback Energy, Inc. | 286 | 22,062 |
| DTE Midstream LLC(b) | 343 | 15,939 |
| Enbridge, Inc. | 1,314 | 51,710 |
| Eni SpA | 4,936 | 60,898 |
| EOG Resources, Inc. | 364 | 24,577 |
| EQT Corp.(b) | 539 | 9,880 |
| Equinor ASA | 4,590 | 97,281 |
| Equitrans Midstream Corp. | 431 | 3,763 |
| Exxon Mobil Corp. | 713 | 38,873 |
| Galp Energia SGPS SA | 4,711 | 48,188 |
| Hess Corp. | 565 | 38,844 |
| HollyFrontier Corp. | 1,019 | 32,944 |
| Imperial Oil Ltd. | 1,534 | 40,598 |
| Inter Pipeline Ltd. | 3,237 | 51,314 |
| Keyera Corp. | 1,731 | 41,682 |
| Kinder Morgan, Inc. | 1,880 | 30,588 |
| Koninklijke Vopak NV | 1,705 | 73,843 |
| Lundin Energy AB | 2,787 | 85,173 |
| Marathon Oil Corp. | 1,390 | 16,332 |
| Marathon Petroleum Corp. | 1,407 | 83,393 |
| Murphy Oil Corp.(c) | 914 | 19,432 |
| Neste Oyj | 4,680 | 285,068 |
| Occidental Petroleum Corp. | 864 | 22,196 |
| OMV AG | 1,553 | 86,022 |
| ONEOK, Inc. | 703 | 36,922 |
| Ovintiv, Inc. | 398 | 10,849 |
| Ovintiv, Inc. (Canada) | 403 | 10,972 |
| Pembina Pipeline Corp. | 2,130 | 64,914 |
| Peyto Exploration & Development Corp. | 1,639 | 8,704 |
| Phillips 66 | 607 | 43,152 |
| Pioneer Natural Resources Co. | 271 | 40,561 |
| PrairieSky Royalty Ltd. | 1,883 | 20,656 |
| Range Resources Corp.(b) (c) | 940 | 13,743 |
| Royal Dutch Shell PLC - Class A | 3,106 | 61,559 |
| Royal Dutch Shell PLC - Class B | 3,120 | 61,394 |
| Southwestern Energy Co.(b) (c) | 2,381 | 10,833 |
| Suncor Energy, Inc. | 1,483 | 27,693 |
| Targa Resources Corp. | 621 | 27,274 |
| TC Energy Corp. | 1,444 | 68,557 |
| Thungela Resources Ltd.(b) | 141 | 588 |
| TotalEnergies SE | 1,632 | 72,188 |
| Tourmaline Oil Corp. | 1,532 | 40,970 |
| Valero Energy Corp. | 618 | 40,980 |
| Vermilion Energy, Inc.(b) | 920 | 6,140 |
| Williams Cos., Inc. (The) | 1,051 | 25,949 |
| | | <u>2,798,500</u> |
| | | <u>2,936,471</u> |
| Real Estate – 1.2% | | |
| Equity Real Estate Investment Trusts (REITs) – 1.0% | | |
| Alexandria Real Estate Equities, Inc. | 370 | 76,357 |
| American Tower Corp. | 354 | 103,428 |

| Company | Shares | U.S. \$ Value |
|--|--------|------------------|
| AvalonBay Communities, Inc. | 234 | \$ 53,722 |
| Boston Properties, Inc. | 360 | 40,676 |
| British Land Co. PLC (The) | 5,156 | 37,668 |
| Brixmor Property Group, Inc. | 1,101 | 25,819 |
| Camden Property Trust | 472 | 70,819 |
| Covivio | 424 | 40,410 |
| Crown Castle International Corp. | 494 | 96,177 |
| Digital Realty Trust, Inc. | 378 | 61,958 |
| DigitalBridge Group, Inc.(b) (c) | 3,138 | 21,652 |
| Duke Realty Corp. | 1,323 | 69,471 |
| Equinix, Inc. | 91 | 76,754 |
| Equity Residential | 641 | 53,889 |
| Essex Property Trust, Inc. | 185 | 61,187 |
| Extra Space Storage, Inc. | 489 | 91,399 |
| Federal Realty Investment Trust | 282 | 34,339 |
| Gecina SA | 296 | 46,013 |
| H&R Real Estate Investment Trust | 3,643 | 47,932 |
| Hammerson PLC | 28,225 | 14,143 |
| Healthpeak Properties, Inc. | 1,144 | 41,184 |
| Host Hotels & Resorts, Inc.(b) | 1,706 | 28,251 |
| ICADE | 547 | 47,037 |
| Intu Properties PLC(b) (e) (f) | 9,375 | 0 |
| Iron Mountain, Inc.(c) | 1,144 | 54,626 |
| JBG SMITH Properties | 232 | 6,990 |
| Kimco Realty Corp. | 1,471 | 32,053 |
| Klepierre SA(b) | 1,062 | 26,036 |
| Land Securities Group PLC | 3,092 | 30,199 |
| Macerich Co. (The) | 518 | 8,847 |
| Mid-America Apartment Communities, Inc. | 487 | 93,684 |
| National Retail Properties, Inc. | 864 | 41,135 |
| Prologis, Inc. | 1,398 | 188,255 |
| Public Storage | 203 | 65,693 |
| Realty Income Corp. | 678 | 48,965 |
| Regency Centers Corp. | 664 | 45,564 |
| RioCan Real Estate Investment Trust | 3,105 | 55,152 |
| SBA Communications Corp. | 280 | 100,512 |
| Segro PLC | 5,086 | 89,890 |
| Simon Property Group, Inc. | 199 | 26,756 |
| SL Green Realty Corp.(c) | 358 | 25,089 |
| SmartCentres Real Estate Investment Trust | 1,619 | 39,152 |
| UDR, Inc. | 1,200 | 64,824 |
| Ventas, Inc. | 613 | 34,291 |
| VEREIT, Inc. | 687 | 34,714 |
| Vornado Realty Trust | 465 | 19,474 |
| Welltower, Inc. | 621 | 54,356 |
| Weyerhaeuser Co. | 1,110 | 39,960 |
| | | <u>2,466,502</u> |
| Real Estate Management & Development – 0.2% | | |
| CBRE Group, Inc. - Class A(b) | 938 | 90,329 |
| Deutsche Wohnen SE | 1,099 | 68,218 |
| First Capital Real Estate Investment Trust | 2,575 | 36,779 |
| Jones Lang LaSalle, Inc.(b) | 249 | 60,365 |
| Swiss Prime Site AG | 732 | 78,329 |
| Unibail-Rodamco-Westfield(b) | 156 | 13,670 |

| Company | Shares | U.S. \$ Value |
|--|---------------------------------------|-------------------|
| Vonovia SE | 1,235 | \$ 83,376 |
| | | 431,066 |
| | | <u>2,897,568</u> |
| Total Common Stocks (cost \$41,027,055) | | <u>73,827,427</u> |
| INVESTMENT COMPANIES – 7.6% | | |
| Funds and Investment Trusts – 7.6%(h) | | |
| Altaba, Inc.(e) (f) | 1,120 | 0 |
| iShares Global Energy ETF(c) | 97,950 | 2,412,509 |
| iShares Russell 1000 Value ETF - Class E(c) | 41,760 | 6,810,638 |
| iShares Russell 2000 Value ETF(c) | 20,070 | 3,291,480 |
| VanEck Vectors JP Morgan EM Local Currency Bond ETF - Class E | 98,020 | 3,055,283 |
| Vanguard Global ex-U.S. Real Estate ETF | 19,860 | 1,176,904 |
| Vanguard Real Estate ETF(c) | 11,760 | <u>1,276,901</u> |
| Total Investment Companies (cost \$15,694,631) | | <u>18,023,715</u> |
| | <u>Principal Amount (000)</u> | |
| GOVERNMENTS - SOVEREIGN BONDS – 0.6% | | |
| Mexico – 0.6% | | |
| Mexico Government International Bond 4.125%, 01/21/2026 (c) (cost \$1,172,138) | U.S.\$ 1,174 | <u>1,328,968</u> |
| | <u>Shares</u> | |
| PREFERRED STOCKS – 0.0% | | |
| Materials – 0.0% | | |
| Chemicals – 0.0% | | |
| Fuchs Petrolub SE 0.00% (b) | 915 | <u>46,305</u> |
| Consumer Discretionary – 0.0% | | |
| Internet & Direct Marketing Retail – 0.0% | | |
| Qurate Retail, Inc. 8.00% | 36 | <u>3,888</u> |
| Real Estate – 0.0% | | |
| Real Estate Management & Development – 0.0% | | |
| Brookfield Property Preferred LP 6.25% (c) | 29 | <u>749</u> |
| Total Preferred Stocks (cost \$48,064) | | <u>50,942</u> |
| WARRANTS – 0.0% | | |
| Energy – 0.0% | | |
| Energy Equipment & Services – 0.0% | | |
| Weatherford International PLC, expiring 11/26/2023(b) | 20 | <u>5</u> |

| Company | Shares | U.S. \$ Value |
|---|------------|-----------------------|
| Oil, Gas & Consumable Fuels – 0.0% | | |
| Cenovus Energy, Inc., expiring 01/01/2026(b) | 200 | \$ 915 |
| Occidental Petroleum Corp., expiring 08/03/2027(b) | 108 | 1,093 |
| | | <u>2,008</u> |
| | | 2,013 |
| Consumer Discretionary – 0.0% | | |
| Multiline Retail – 0.0% | | |
| Cie Financiere Richemont SA, expiring 11/27/2023(b) | 570 | 293 |
| Total Warrants (cost \$1,355) | | <u>2,306</u> |
| SHORT-TERM INVESTMENTS – 7.4% | | |
| Investment Companies – 7.4% | | |
| AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(h) (i) (j) (cost \$17,453,700) | 17,453,700 | <u>17,453,700</u> |
| Total Investments Before Security Lending Collateral for Securities Loaned – 96.3% (cost \$186,885,290) | | |
| | | <u>228,251,223</u> |
| INVESTMENTS OF CASH COLLATERAL FOR SECURITIES LOANED – 1.1% | | |
| Investment Companies – 1.1% | | |
| AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(h) (i) (j) (cost \$2,683,534) | 2,683,534 | <u>2,683,534</u> |
| Total Investments – 97.4% (cost \$189,568,824)(k) | | |
| | | <u>230,934,757</u> |
| Other assets less liabilities – 2.6% | | <u>6,069,640</u> |
| Net Assets – 100.0% | | \$ 237,004,397 |

FUTURES

| Description | Number of Contracts | Expiration Month | Current Notional | Value and Unrealized Appreciation/ (Depreciation) |
|-----------------------------|---------------------------|---------------------|---------------------|--|
| Purchased Contracts | | | | |
| Brent Crude Futures | 39 | January 2022 | \$ 2,712,840 | \$ 8,412 |
| Canadian 10 Yr Bond Futures | 61 | December 2021 | 7,065,295 | 15,931 |
| Cattle Feeder Futures | 12 | September 2021 | 978,000 | 2,141 |
| Cocoa Futures | 32 | March 2022 | 820,160 | 12,323 |
| Coffee Robusta Futures | 40 | November 2021 | 810,400 | 87,589 |
| Coffee 'C' Futures | 8 | March 2022 | 595,500 | 13,948 |
| Copper Futures | 15 | December 2021 | 1,640,625 | (36,521) |
| Corn Futures | 62 | March 2022 | 1,682,525 | (45,909) |
| Cotton No.2 Futures | 22 | March 2022 | 1,009,470 | 21,335 |
| Euro STOXX 50 Index Futures | 39 | September 2021 | 1,925,550 | 27,586 |
| Gasoline RBOB Futures | 17 | December 2021 | 1,431,641 | (3,137) |
| Gold 100 OZ Futures | 25 | December 2021 | 4,545,250 | (7,731) |
| Hang Seng Index Futures | 9 | September 2021 | 1,490,116 | 9,131 |

| Description | Number of Contracts | Expiration Month | Current Notional | Value and Unrealized Appreciation/ (Depreciation) |
|---------------------------------|---------------------|------------------|------------------|---|
| Japan 10 Yr Bond (OSE) Futures | 3 | September 2021 | \$ 4,149,253 | \$ 10,891 |
| KC HRW Wheat Futures | 34 | March 2022 | 1,226,550 | (24,358) |
| Lean Hogs Futures | 20 | February 2022 | 667,200 | (32,122) |
| Live Cattle Futures | 19 | February 2022 | 1,046,900 | 4,495 |
| LME Nickel Futures | 17 | November 2021 | 1,994,508 | 115,890 |
| LME Primary Aluminum Futures | 41 | November 2021 | 2,785,950 | 260,235 |
| LME Primary Aluminum Futures | 5 | September 2021 | 339,125 | 27,827 |
| LME Zinc Futures | 29 | November 2021 | 2,178,444 | 724 |
| Long Gilt Future | 43 | December 2021 | 7,581,364 | (16,011) |
| Low Sulphur Gasoil Futures | 28 | March 2022 | 1,649,900 | 13,007 |
| MSCI Emerging Markets Futures | 160 | September 2021 | 10,393,600 | (584,884) |
| MSCI Singapore IX ETS Futures | 29 | September 2021 | 759,593 | (11,681) |
| Natural Gas Futures | 94 | December 2021 | 4,289,220 | 314,899 |
| NY Harbor ULSD Futures | 18 | December 2021 | 1,598,184 | 3,263 |
| Platinum Futures | 18 | October 2021 | 912,690 | (56,484) |
| S&P 400 E-Mini Futures | 6 | September 2021 | 1,651,200 | 15,872 |
| Silver Futures | 11 | December 2021 | 1,320,330 | 8,528 |
| Soybean Futures | 28 | March 2022 | 1,827,350 | (35,598) |
| Soybean Meal Futures | 34 | March 2022 | 1,187,620 | (26,049) |
| Soybean Oil Futures | 37 | March 2022 | 1,299,588 | (21,513) |
| SPI 200 Futures | 24 | September 2021 | 3,281,879 | 85,101 |
| Sugar 11 (World) Futures | 55 | February 2022 | 1,265,880 | 152,913 |
| TOPIX Index Futures | 46 | September 2021 | 8,214,062 | 22,675 |
| U.S. T-Note 5 Yr (CBT) Futures | 64 | December 2021 | 7,918,000 | 10,950 |
| U.S. T-Note 10 Yr (CBT) Futures | 85 | December 2021 | 11,343,516 | 35,078 |
| Wheat Futures (CBT) | 34 | March 2022 | 1,252,900 | (24,315) |
| WTI Crude Futures | 42 | February 2022 | 2,806,440 | 6,533 |
| Sold Contracts | | | | |
| BCOM Commodity Index Futures | 1,010 | September 2021 | 9,696,000 | (269,801) |
| FTSE 100 Index Futures | 8 | September 2021 | 780,530 | 979 |
| Japan 10 Yr Bond (OSE) Futures | 9 | September 2021 | 12,447,757 | (66,727) |
| LME Nickel Futures | 5 | November 2021 | 586,620 | (25,696) |
| LME Primary Aluminum Futures | 2 | November 2021 | 135,900 | (5,656) |
| LME Primary Aluminum Futures | 5 | September 2021 | 339,125 | (35,422) |
| LME Zinc Futures | 6 | November 2021 | 450,713 | (7,745) |
| NASDAQ 100 E-MINI Futures | 8 | September 2021 | 2,493,200 | (255,381) |
| OMXS30 Index Futures | 7 | September 2021 | 190,930 | 1,812 |
| S&P 500 E-Mini Futures | 7 | September 2021 | 1,582,175 | (99,324) |
| S&P TSX 60 Index Futures | 14 | September 2021 | 2,729,537 | (78,371) |
| TOPIX Index Futures | 3 | September 2021 | 535,700 | (1,518) |
| U.S. T-Note 10 Yr (CBT) Futures | 84 | December 2021 | 11,210,063 | (47,374) |
| | | | | <u>\$ (529,260)</u> |

FORWARD CURRENCY EXCHANGE CONTRACTS

| Counterparty | Contracts to Deliver (000) | | In Exchange For (000) | | Settlement Date | Unrealized Appreciation/ (Depreciation) |
|---------------------|----------------------------|--------|-----------------------|-----------|-----------------|---|
| Bank of America, NA | USD | 603 | COP | 2,316,769 | 09/16/2021 | \$ 11,384 |
| Bank of America, NA | CAD | 13,542 | USD | 10,822 | 09/24/2021 | 89,213 |
| Bank of America, NA | USD | 932 | CAD | 1,166 | 09/24/2021 | (7,864) |
| Bank of America, NA | ILS | 3,070 | USD | 954 | 09/30/2021 | (3,707) |
| Bank of America, NA | RUB | 69,776 | USD | 944 | 09/30/2021 | (4,947) |
| Bank of America, NA | USD | 3,035 | RUB | 226,588 | 09/30/2021 | 47,540 |
| Bank of America, NA | DKK | 3,946 | USD | 629 | 10/13/2021 | 1,651 |
| Bank of America, NA | USD | 946 | CHF | 867 | 10/28/2021 | 2,285 |

| Counterparty | | Contracts to Deliver (000) | | In Exchange For (000) | Settlement Date | Unrealized Appreciation/ (Depreciation) |
|---------------------------------------|-----|----------------------------------|-----|-----------------------------|--------------------|---|
| Bank of America, NA | EUR | 8,861 | USD | 10,527 | 11/08/2021 | \$ 50,753 |
| Bank of America, NA | USD | 3,569 | EUR | 3,004 | 11/08/2021 | (17,205) |
| Barclays Bank PLC | MYR | 12,656 | USD | 3,065 | 09/23/2021 | 21,637 |
| Barclays Bank PLC | MYR | 5,845 | USD | 1,403 | 09/23/2021 | (3,031) |
| Barclays Bank PLC | USD | 6,752 | MYR | 27,924 | 09/23/2021 | (36,643) |
| Barclays Bank PLC | USD | 2,836 | TWD | 79,156 | 10/21/2021 | 38,447 |
| BNP Paribas SA | CLP | 728,056 | USD | 954 | 09/16/2021 | 13,655 |
| BNP Paribas SA | NZD | 8,939 | USD | 6,218 | 10/15/2021 | (80,131) |
| BNP Paribas SA | USD | 716 | TWD | 20,055 | 10/21/2021 | 11,871 |
| BNP Paribas SA | KRW | 1,577,050 | USD | 1,361 | 10/28/2021 | 1,162 |
| BNP Paribas SA | USD | 1,420 | AUD | 1,947 | 11/09/2021 | 4,709 |
| Citibank, NA | CLP | 483,628 | USD | 613 | 09/16/2021 | (11,473) |
| Citibank, NA | USD | 956 | CLP | 748,674 | 09/16/2021 | 10,669 |
| Citibank, NA | USD | 1,895 | CLP | 1,420,552 | 09/16/2021 | (59,984) |
| Citibank, NA | USD | 1,406 | CNY | 9,155 | 09/16/2021 | 10,307 |
| Citibank, NA | HUF | 283,110 | USD | 942 | 09/17/2021 | (15,779) |
| Citibank, NA | USD | 961 | HUF | 287,723 | 09/17/2021 | 12,447 |
| Citibank, NA | INR | 97,395 | USD | 1,293 | 10/08/2021 | (36,663) |
| Citibank, NA | USD | 1,397 | SEK | 11,947 | 10/13/2021 | (11,748) |
| Citibank, NA | TWD | 53,024 | USD | 1,901 | 10/21/2021 | (24,460) |
| Citibank, NA | CHF | 1,746 | USD | 1,934 | 10/28/2021 | 25,165 |
| Citibank, NA | USD | 953 | KRW | 1,112,041 | 10/28/2021 | 5,698 |
| Goldman Sachs Bank USA | BRL | 7,568 | USD | 1,471 | 09/02/2021 | 7,825 |
| Goldman Sachs Bank USA | BRL | 3,682 | USD | 702 | 09/02/2021 | (9,941) |
| Goldman Sachs Bank USA | USD | 513 | BRL | 2,666 | 09/02/2021 | 2,110 |
| Goldman Sachs Bank USA | USD | 1,668 | BRL | 8,584 | 09/02/2021 | (8,191) |
| Goldman Sachs Bank USA | USD | 965 | TWD | 26,676 | 10/21/2021 | 3,377 |
| HSBC Bank USA | ILS | 3,133 | USD | 961 | 09/30/2021 | (16,350) |
| HSBC Bank USA | USD | 948 | SGD | 1,292 | 11/10/2021 | 12,464 |
| JPMorgan Chase Bank, NA | BRL | 3,885 | USD | 715 | 09/02/2021 | (36,390) |
| JPMorgan Chase Bank, NA | USD | 755 | BRL | 3,885 | 09/02/2021 | (4,017) |
| JPMorgan Chase Bank, NA | USD | 1,319 | INR | 97,395 | 10/08/2021 | 10,913 |
| JPMorgan Chase Bank, NA | USD | 970 | EUR | 819 | 11/08/2021 | (1,736) |
| JPMorgan Chase Bank, NA | HKD | 41,560 | USD | 5,335 | 11/10/2021 | (9,616) |
| Morgan Stanley Capital Services, Inc. | BRL | 1 | USD | 0 | 09/02/2021 | (1) |
| Morgan Stanley Capital Services, Inc. | USD | 1 | BRL | 0 | 09/02/2021 | (1) |
| Morgan Stanley Capital Services, Inc. | CNY | 9,153 | USD | 1,397 | 09/16/2021 | (19,155) |
| Morgan Stanley Capital Services, Inc. | USD | 458 | CLP | 346,737 | 09/16/2021 | (9,910) |
| Morgan Stanley Capital Services, Inc. | PLN | 3,673 | EUR | 802 | 09/17/2021 | (11,902) |
| Morgan Stanley Capital Services, Inc. | USD | 1,437 | CZK | 30,895 | 09/17/2021 | (1,849) |
| Morgan Stanley Capital Services, Inc. | USD | 957 | PLN | 3,673 | 09/17/2021 | 1,696 |
| Morgan Stanley Capital Services, Inc. | MYR | 3,669 | USD | 878 | 09/23/2021 | (4,115) |
| Morgan Stanley Capital Services, Inc. | USD | 10 | BRL | 01 | 10/04/2021 | 1 |
| Morgan Stanley Capital Services, Inc. | USD | 906 | NOK | 7,926 | 10/13/2021 | 5,668 |
| Morgan Stanley Capital Services, Inc. | AUD | 6,883 | USD | 4,966 | 11/09/2021 | (70,579) |
| Morgan Stanley Capital Services, Inc. | GBP | 5,582 | USD | 7,658 | 11/10/2021 | (17,528) |
| Morgan Stanley Capital Services, Inc. | USD | 1,130 | GBP | 824 | 11/10/2021 | 2,587 |
| Natwest Markets PLC | COP | 2,316,161 | USD | 580 | 09/16/2021 | (34,439) |
| Natwest Markets PLC | MYR | 5,755 | USD | 1,390 | 09/23/2021 | 6,534 |
| Societe Generale | SEK | 21,045 | USD | 2,445 | 10/13/2021 | 5,850 |
| Societe Generale | USD | 909 | SEK | 7,820 | 10/13/2021 | (2,174) |
| Standard Chartered Bank | TWD | 125,887 | USD | 4,510 | 10/21/2021 | (61,546) |
| Standard Chartered Bank | USD | 2,336 | KRW | 2,674,690 | 10/28/2021 | (29,817) |
| State Street Bank & Trust Co. | USD | 584 | ZAR | 8,349 | 09/16/2021 | (10,313) |

| Counterparty | Contracts to Deliver (000) | | In Exchange For (000) | | Settlement Date | Unrealized Appreciation/ (Depreciation) |
|-------------------------------|-------------------------------|-----------|--------------------------|---------|-----------------|--|
| State Street Bank & Trust Co. | ZAR | 6,734 | USD | 452 | 09/16/2021 | \$ (10,807) |
| State Street Bank & Trust Co. | EUR | 405 | CZK | 10,298 | 09/17/2021 | (90) |
| State Street Bank & Trust Co. | EUR | 405 | HUF | 143,449 | 09/17/2021 | 7,173 |
| State Street Bank & Trust Co. | USD | 930 | CZK | 19,950 | 09/17/2021 | (3,412) |
| State Street Bank & Trust Co. | USD | 489 | PLN | 1,868 | 09/17/2021 | (763) |
| State Street Bank & Trust Co. | ILS | 1,527 | USD | 475 | 09/30/2021 | (609) |
| State Street Bank & Trust Co. | USD | 477 | ILS | 1,551 | 09/30/2021 | 6,506 |
| State Street Bank & Trust Co. | THB | 62,705 | USD | 1,888 | 10/07/2021 | (57,362) |
| State Street Bank & Trust Co. | USD | 962 | THB | 31,608 | 10/07/2021 | 18,316 |
| State Street Bank & Trust Co. | NOK | 10,415 | USD | 1,167 | 10/13/2021 | (30,963) |
| State Street Bank & Trust Co. | USD | 481 | NOK | 4,177 | 10/13/2021 | (890) |
| State Street Bank & Trust Co. | NZD | 686 | USD | 473 | 10/15/2021 | (10,549) |
| State Street Bank & Trust Co. | USD | 479 | NZD | 686 | 10/15/2021 | 3,840 |
| State Street Bank & Trust Co. | CHF | 867 | USD | 961 | 10/28/2021 | 12,523 |
| State Street Bank & Trust Co. | USD | 514 | CHF | 463 | 10/28/2021 | (6,886) |
| State Street Bank & Trust Co. | JPY | 2,460,164 | USD | 22,406 | 11/17/2021 | 29,865 |
| State Street Bank & Trust Co. | USD | 1,033 | JPY | 113,101 | 11/17/2021 | (4,404) |
| UBS AG | CLP | 540,026 | USD | 702 | 09/16/2021 | 5,001 |
| UBS AG | CZK | 40,989 | USD | 1,907 | 09/17/2021 | 3,167 |
| UBS AG | CAD | 1,216 | USD | 964 | 09/24/2021 | (28) |
| | | | | | | <u>\$ (295,959)</u> |

CENTRALLY CLEARED INTEREST RATE SWAPS

| Notional Amount (000) | | Termination Date | Rate Type | | Payment Frequency Paid/ Received | Market Value | Upfront Premiums Paid/ (Received) | Unrealized Appreciation/ (Depreciation) |
|--------------------------|--------|------------------|---------------------------|-------------------------------|-------------------------------------|--------------|--------------------------------------|--|
| | | | Payments made by the Fund | Payments received by the Fund | | | | |
| USD | 30,190 | 02/15/2024 | 3 Month LIBOR | 2.605% | Quarterly/ Semi-Annual | \$ 1,661,100 | \$ — | \$ 1,661,100 |
| AUD | 15,000 | 07/09/2025 | 6 Month BBSW | 3.168% | Semi-Annual | 1,120,325 | — | 1,120,325 |
| AUD | 4,740 | 02/23/2027 | 6 Month BBSW | 3.040% | Semi-Annual | 405,919 | — | 405,919 |
| NZD | 20,260 | 02/24/2027 | 3 Month BKBM | 3.508% | Quarterly/ Semi-Annual | 1,380,153 | — | 1,380,153 |
| AUD | 9,490 | 02/27/2027 | 6 Month BBSW | 2.975% | Semi-Annual | 786,654 | — | 786,654 |
| NZD | 10,120 | 02/28/2027 | 3 Month BKBM | 3.445% | Quarterly/ Semi-Annual | 661,938 | — | 661,938 |
| AUD | 8,630 | 11/13/2030 | 6 Month BBSW | 0.872% | Semi-Annual | (225,559) | — | (225,559) |

| Notional Amount (000) | | Termination Date | Rate Type | | Payment Frequency Paid/Received | Market Value | Upfront Premiums Paid/(Received) | Unrealized Appreciation/(Depreciation) |
|-----------------------|-------|------------------|---------------------------|-------------------------------|---------------------------------|--------------|----------------------------------|--|
| | | | Payments made by the Fund | Payments received by the Fund | | | | |
| NZD | 9,130 | 11/16/2030 | 3 Month BKB | 0.839% | Quarterly/Semi-Annual | \$ (579,382) | \$ — | \$ (579,382) |
| USD | 4,800 | 04/01/2031 | 1.744% | 3 Month LIBOR | Semi-Annual/Quarterly | (232,095) | — | (232,095) |
| | | | | | | \$ 4,979,053 | \$ — | \$ 4,979,053 |

VARIANCE SWAPS

| Swap Counterparty & Referenced Obligation | Volatility Strike Rate | Payment Frequency | Notional Amount (000) | Market Value | Upfront Premiums (Paid)/Received | Unrealized Appreciation/(Depreciation) |
|---|------------------------|-------------------|-----------------------|--------------|----------------------------------|--|
| Buy Contracts | | | | | | |
| Citibank, NA | | | | | | |
| USD/JPY 04/19/2022* | 6.85% | Maturity | USD 68 | \$ (82,340) | \$ — | \$ (82,340) |
| USD/JPY 04/19/2022* | 6.85 | Maturity | USD 110 | (133,197) | — | (133,197) |
| UBS AG | | | | | | |
| USD/JPY 09/30/2021* | 7.85 | Maturity | USD 61 | (148,269) | — | (148,269) |
| Sale Contracts | | | | | | |
| Goldman Sachs Bank USA | | | | | | |
| USD/JPY 09/30/2021* | 7.20 | Maturity | USD 53 | 95,759 | — | 95,759 |
| | | | | \$ (268,047) | \$ — | \$ (268,047) |

* Termination date

- (a) Position, or a portion thereof, has been segregated to collateralize margin requirements for open centrally cleared swaps.
- (b) Non-income producing security.
- (c) Represents entire or partial securities out on loan.
- (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 \$618,105 or 0.3% of net assets.
- (e) Fair valued by the Adviser.
- (f) Security in which significant unobservable inputs (Level 3) were used in determining fair value.
- (g) When-Issued or delayed delivery security.
- (h) 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.
- (i) Affiliated investments.
- (j) The rate shown represents the 7-day yield as of period end.
- (k) 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 \$54,767,043 and gross unrealized depreciation of investments was \$(9,515,323), resulting in net unrealized appreciation of \$45,251,720.

Currency Abbreviations:
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
 DKK – Danish Krone
 EUR – Euro
 GBP – Great British Pound
 HKD – Hong Kong Dollar
 HUF – Hungarian Forint
 ILS – Israeli Shekel
 INR – Indian Rupee
 JPY – Japanese Yen
 KRW – South Korean Won
 MYR – Malaysian Ringgit
 NOK – Norwegian Krone
 NZD – New Zealand Dollar
 PLN – Polish Zloty
 RUB – Russian Ruble
 SEK – Swedish Krona
 SGD – Singapore Dollar
 THB – Thailand Baht
 TWD – New Taiwan Dollar
 USD – United States Dollar
 ZAR – South African Rand

Glossary:

ADR – American Depositary Receipt
 BBSW – Bank Bill Swap Reference Rate (Australia)
 BCOM – Bloomberg Commodity Index
 BKBM – Bank Bill Benchmark (New Zealand)
 CBT – Chicago Board of Trade
 CPI – Consumer Price Index
 ETF – Exchange Traded Fund
 ETS – Emission Trading Scheme
 FTSE – Financial Times Stock Exchange
 GDR – Global Depositary Receipt
 KC HRW – Kansas City Hard Red Winter
 LIBOR – London Interbank Offered Rate
 LME – London Metal Exchange
 MSCI – Morgan Stanley Capital International
 NASDAQ – National Association of Securities Dealers Automated Quotations
 OMXS – Stockholm Stock Exchange
 OSE – Osaka Securities Exchange
 RBOB – Reformulated Gasoline Blend-Stock for Oxygen Blending (Unleaded Gas)
 REG – Registered Shares
 REIT – Real Estate Investment Trust
 SPI – Share Price Index
 TIPS – Treasury Inflation Protected Security
 TOPIX – Tokyo Price Index
 TSX – Toronto Stock Exchange
 ULSD – Ultra-Low Sulfur Diesel
 WTI – West Texas Intermediate

COUNTRY BREAKDOWN¹
August 31, 2021 (unaudited)

| | |
|--------|------------------------|
| 66.9% | United States |
| 9.9% | Japan |
| 3.1% | Luxembourg |
| 2.6% | Canada |
| 1.6% | United Kingdom |
| 1.2% | France |
| 1.0% | Switzerland |
| 0.9% | Germany |
| 0.8% | China |
| 0.7% | Sweden |
| 0.6% | Mexico |
| 0.5% | Denmark |
| 0.5% | Netherlands |
| 2.1% | Other |
| 7.6% | Short-Term Investments |
| 100.0% | Total Investments |

¹ All data are as of August 31, 2021. The Fund's country breakdown is expressed as a percentage of total investments (excluding security lending collateral) and may vary over time. The Fund also enters into derivative transactions, which may be used for hedging or investment purposes (see "Portfolio of Investments" section of the report for additional details). "Other" country weightings represent 0.4% or less in the following: Argentina, Australia, Austria, Belgium, Bermuda, Brazil, Chile, Colombia, Finland, Ireland, Italy, Jordan, Mongolia, Norway, Portugal, Russia, South Africa, Spain, Turkey, United Arab Emirates and Zambia.

AB Global Risk Allocation Fund, Inc.

August 31, 2021 (unaudited)

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Fund. Unobservable inputs reflect the Fund's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

- Level 1 - quoted prices in active markets for identical investments
- Level 2 - other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

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.

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: | | | | |
| Inflation-Linked Securities | \$ — | \$ 117,564,165 | \$ — | \$ 117,564,165 |
| Common Stocks: | | | | |
| Information Technology | 11,805,319 | 1,082,173 | — | 12,887,492 |
| Financials | 6,717,700 | 4,368,924 | — | 11,086,624 |
| Health Care | 6,264,062 | 2,357,600 | — | 8,621,662 |
| Industrials | 5,766,035 | 1,966,229 | 13,369 | 7,745,633 |
| Consumer Staples | 4,765,421 | 1,706,863 | — | 6,472,284 |
| Consumer Discretionary | 4,549,986 | 1,648,576 | — | 6,198,562 |
| Materials | 4,109,441 | 1,896,297 | — | 6,005,738 |
| Utilities | 3,103,157 | 1,932,185 | — | 5,035,342 |
| Communication Services | 2,829,734 | 1,110,317 | — | 3,940,051 |
| Energy | 1,578,305 | 1,358,166 | — | 2,936,471 |
| Real Estate | 2,322,579 | 574,989 | 0(a) | 2,897,568 |
| Investment Companies | 18,023,715 | — | 0(a) | 18,023,715 |
| Governments - Sovereign Bonds | — | 1,328,968 | — | 1,328,968 |
| Preferred Stocks | 50,942 | — | — | 50,942 |
| Warrants | 2,306 | — | — | 2,306 |
| Short-Term Investments | 17,453,700 | — | — | 17,453,700 |
| Investments of Cash Collateral for Securities Loaned in Affiliated Money Market Fund | 2,683,534 | — | — | 2,683,534 |
| Total Investments in Securities | 92,025,936 | 138,895,452 | 13,369 | 230,934,757 |
| Other Financial Instruments(b): | | | | |
| Assets: | | | | |
| Futures | 1,290,068 | — | — | 1,290,068 |
| Forward Currency Exchange Contracts | — | 504,009 | — | 504,009 |
| Centrally Cleared Interest Rate Swaps | — | 6,016,089 | — | 6,016,089 |
| Variance Swaps | — | 95,759 | — | 95,759 |
| Liabilities: | | | | |
| Futures | (1,819,328) | — | — | (1,819,328) |
| Forward Currency Exchange Contracts | — | (799,968) | — | (799,968) |
| Centrally Cleared Interest Rate Swaps | — | (1,037,036) | — | (1,037,036) |
| Variance Swaps | — | (363,806) | — | (363,806) |
| Total | \$ 91,496,676 | \$ 143,310,499 | \$ 13,369 | \$ 234,820,544 |

(a) The Fund held securities with zero market value at period end.

(b) Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.

A summary of the Fund's transactions in AB mutual funds for the nine months ended August 31, 2021 is as follows:

| Fund | Market Value 11/30/2020 (000) | Purchases at Cost (000) | Sales Proceeds (000) | Market Value 08/31/2021 (000) | Dividend Income (000) |
|------------------------------------|--|--|-------------------------------------|--|--------------------------------------|
| Government Money Market Portfolio | \$ 17,913 | \$ 104,677 | \$ 105,136 | \$ 17,454 | \$ 2 |
| Government Money Market Portfolio* | 4,092 | 80,717 | 82,125 | 2,684 | 0** |
| Total | \$ 22,005 | \$ 185,394 | \$ 187,261 | \$ 20,138 | \$ 2 |

* Investments of cash collateral for securities lending transactions.

** Amount less than \$500.